

EXHIBIT D

**UNITED STATES DISTRICT COURT
DISTRICT OF NEW JERSEY**

**SECURITIES AND EXCHANGE
COMMISSION,**

Plaintiff,

vs.

**RRBB ASSET MANAGEMENT,
LLC and CARL S. SCHWARTZ,**

Defendants.

Case No. 2:20-cv-12523-KM-ESK

**PLAINTIFF SECURITIES AND EXCHANGE COMMISSION'S
RULE 26(a)(2) DESIGNATION OF EXPERT WITNESS**

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Pursuant to Rule 26(a)(2)(A) of the Federal Rules of Civil Procedure and the Amended Order dated March 11, 2022 (Dkt. No. 52) Plaintiff Securities and Exchange Commission (“SEC”) hereby designates the following expert witness as a person who may be used at trial to present evidence under Rule 702 of the Federal Rules of Evidence:

Erin Smith, Ph.D.

This disclosure is accompanied by Dr. Smith’s written report.

Dated: April 29, 2022

/s/ Donald W. Searles
Donald W. Searles
Matt Montgomery
Attorneys for Plaintiff
Securities and Exchange Commission

**UNITED STATES DISTRICT COURT
DISTRICT OF NEW JERSEY**

_____)	
SECURITIES AND EXCHANGE)	
COMMISSION,)	
)	
Plaintiff,)	
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vs.)	Case No. 2:20-cv-12523
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RRBB ASSET MANAGEMENT, LLC)	
and CARL S. SCHWARTZ,)	
)	
Defendants.)	
_____)	

Expert Report of Erin E. Smith, Ph.D.

April 29, 2022

I. Qualifications

1. I am a Financial Economist with the Office of Litigation Economics in the Division of Economic and Risk Analysis of the U.S. Securities and Exchange Commission (“SEC” or “Commission”). In this role, I assist the Commission in its enforcement investigations and actions through economic and quantitative analyses and research. I am also an adjunct instructor at the University of Utah’s Eccles School of Business, where I teach a course on corporate finance.

2. I hold a Ph.D. in Finance from New York University, Stern School of Business. I also hold a B.A. in Economics and Engineering (double major) from Dartmouth College.

3. Prior to joining the SEC in my current position, I was an Assistant Professor of Finance at the University of Rochester, Simon School of Business where I taught courses on corporate finance, valuation principles, and statistics at the undergraduate, masters, and doctoral level. I also have served as a Financial Economist in the Office of Corporate Finance at the SEC. Prior to obtaining my Ph.D., I worked in BlackRock’s Portfolio Analytics Group.

4. My academic research is focused on several topics in financial economics, including corporate governance, the impact of financial regulation on stock prices, and corporate investment and financing decisions. My research is published in the *Quarterly Journal of Finance* and is forthcoming in the *Review of Corporate Finance*. I have presented my research at major academic conferences and university seminar series. I have refereed manuscripts for top finance journals including the *Journal of Financial Economics*, the *Review of Financial Studies*, and *Management Science*. I have served as an advisor and committee member to doctoral students who have accepted faculty positions at major business schools around the world. My curriculum vitae is attached as Exhibit 1. It provides a list of my prior testimony and publications.

5. I have been assisted by SEC economists in the preparation of this report. I receive a salary for the performance of my duties at the SEC and my compensation depends neither on my participation as an expert in this matter, nor on the outcome of this matter.

6. A list of the materials that I considered in forming my opinions is attached as Exhibit 2. The opinions presented in this report are based on the information available to me as of the report date. I reserve the right to supplement my opinions based on any additional information

that I receive, including responses to my report or any expert reports or testimony provided on behalf of the Defendant

II. Assignment, Background and Summary of Opinions

7. The SEC alleges that from at least January 1, 2015 through April 10, 2017 (the “Relevant Period”) RRBB Asset Management (“RRBBAM”) and its president, chief compliance officer, and manager Carl S. Schwartz (“Mr. Schwartz”) engaged in a fraudulent “cherry-picking” scheme, in which Mr. Schwartz disproportionately allocated unprofitable trades from RRBBAM’s omnibus trading account to accounts owned by two elderly clients (the “Disfavored Accounts”) for the benefit of Mr. Schwartz’s other clients (owners of the “Favored Accounts”), who received a disproportionate amount of the more profitable trades.¹

8. By way of background, some investment advisors use omnibus accounts (also known as an “average-price account” or a “master account”) to execute trades on behalf of their clients. There are advantages to trading in average price accounts. For example, a large order may require several smaller executions, each at slightly different prices. If used properly, an omnibus account enables an investment advisor to give all clients who are participating in a particular trade the same average price.

9. When using an omnibus account, an investment advisor should make the allocation decision before the trade is initiated. However, if the investment advisor makes the allocation decision after the trade was executed, the time lag between execution and allocation creates an opportunity for the investment advisor to improperly base allocation decisions on price changes that occur between the execution time and allocation time, also known as “cherry-picking.”

10. For example, an investment advisor could purchase a few stocks in the morning, wait and see how prices move over the course of the day, and then allocate the stocks that increased in price to certain favored clients and allocate the stocks that decreased in price to other disfavored clients. The proper practice is to decide which accounts will receive the trades prior to execution and then allocate the trades according to that decision, rather than to cherry-pick the trades that turn out to be winners for favored accounts.

11. To identify whether allocation decisions are consistent with cherry-picking, financial

¹ Complaint, *Securities and Exchange Commission vs. Carl S. Schwartz and RRBB Asset Management, LLC*, United States District Court, District of New Jersey, Case No 2:20-cv-12523 (“Complaint”), par 46-48, 56-58.

economists often perform statistical tests to determine whether certain accounts receive a disproportionate amount of the profitable trades (or whether other accounts receive a disproportionate amount of the losing trades). The analysis supports allegations of cherry-picking if it is highly unlikely that performance differences could have resulted from random chance.

12. I have been asked to analyze Mr. Schwartz's allocation decisions to assess whether the economic and statistical evidence is consistent with the SEC's allegations that Mr. Schwartz cherry-picked trades to benefit the Favored Accounts at the expense of the Disfavored Accounts. I have reached the following conclusions:

- i. Mr. Schwartz disproportionately allocated trades that were profitable as of the allocation time to the Favored Accounts and trades that had lost money to the Disfavored Accounts. Trades Mr. Schwartz directed to the Favored Accounts had already earned \$118,348 by the time Mr. Schwartz allocated them whereas trades he directed to the Disfavored Accounts had already lost -\$94,426.
- ii. The statistical evidence provides strong support for the SEC's allegation that Mr. Schwartz engaged in cherry-picking and does not support alternative explanations.
 - This performance difference is not due to random chance.
 - Mr. Schwartz highlighted several factors and constraints he considered when making allocation decisions. The performance difference persists, even when accounting for these factors.
 - The performance difference vanishes when Mr. Schwartz was not trading through an omnibus account and therefore did not have the opportunity to cherry-pick trades.
- iii. As opposed to the allocation of trades that were purchases of position in a particular stock, Mr. Schwartz could only allocate trades that were sales of a position to accounts that had shares of that stock to sell. As a result, it would have been difficult to cherry-pick sales to benefit some accounts over others. Mr. Schwartz was less likely to use RRBBAM's omnibus account for sales; when he did, he allocated the sales promptly.

13. The SEC also alleges that a particular subset of the Favored Accounts owned by a high net-worth couple (the “Butters Accounts”) received a disproportionate number of profitable trades at the expense of the Disfavored Accounts during the portion of the Relevant Period when Mr. and Mrs. Butters maintained accounts with RRBBAM (the “Butters Period”).² The Butters Period starts on August 12, 2016—the date of Mr. Schwartz’s first allocation to the Butters Accounts—and ends at the end of the Relevant Period on April 10, 2017.

14. I was asked to analyze the trades allocated to the Butters Accounts separately from those allocated to the “Other Favored Accounts” during the Butters Period. I found that Mr. Schwartz disproportionately allocated more profitable trades to both the Butters Accounts and the Other Favored Accounts during this period. The difference in performance is most pronounced when comparing the profitability of the Butters Accounts’ allocations to the Disfavored Accounts’ allocations.

III. Analysis

15. To assess whether allocation decisions were based on whether the trade was profitable, I calculated each allocation’s profit or loss (“Allocation Profit”) at the time the trade was allocated. Allocation Profit is positive if the trade made money prior to the allocation time and is negative if the trade lost money. Specifically, I define Allocation Profit as:

$$\text{Allocation Profit} = \text{Quantity} \times (\text{Price at Allocation} - \text{Buy Price}).$$

Price at Allocation is the stock price at the time Mr. Schwartz made the allocation, according to intraday trading data.³ If a position was sold on the same day before the allocation time, *Price at Allocation* is the sale price (since price changes after the sale would not have impacted the trade’s profitability).⁴

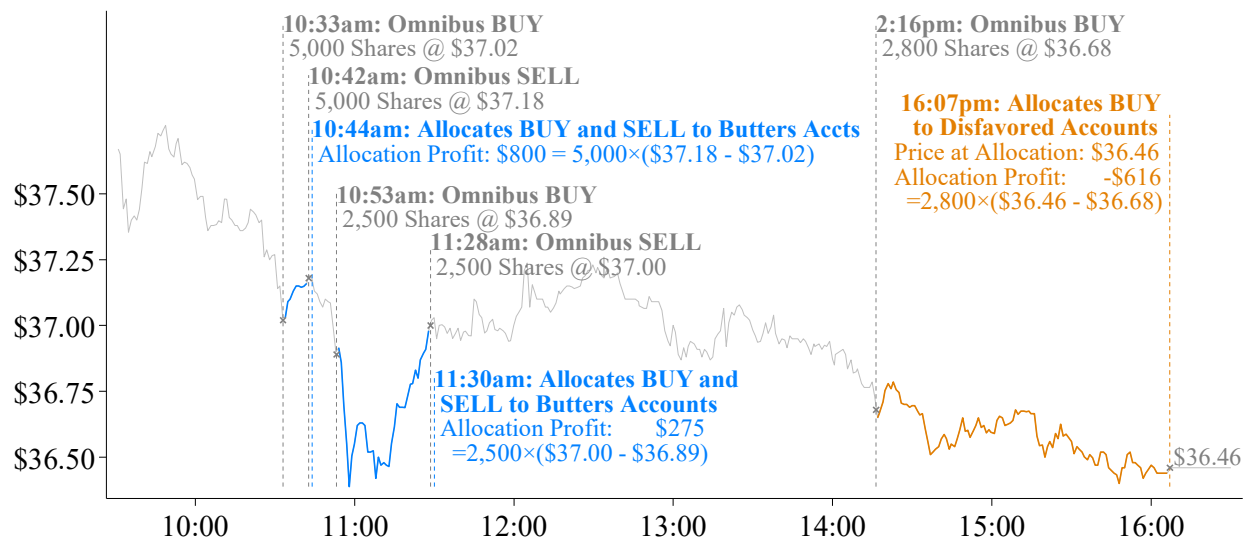
² Complaint, par 30. My analysis is based on all of Mr. Schwartz allocations during the Relevant Period, not just allocations to the Disfavored Accounts and to Mr. and Mrs. Butters. For exposition purposes, I use the term “Favored Accounts” to refer to any account that is not a Disfavored Account.

³ I use the order time from the ALLO row of the trade blotter to determine the time of the allocation decision. The intraday trading price is the price of the last trade from the minute that precedes the allocation minute based on NYSE TAQ data. For example, if an allocation occurred at 10:02:15AM, I would use the last TAQ price from the interval 10:01:00AM – 10:01:59AM. If intraday trading data is unavailable, I use the closing stock price according to the Center for Research in Security Prices (CRSP). I downloaded CRSP and TAQ data through Wharton Research Data Services (WRDS).

⁴ There were 89 allocations of positions that were opened and closed on the same day. Of these, 88 were closed prior to the allocation time. The remaining allocation was an open position allocated to a Disfavored Account that Mr.

16. For example, on February 16, 2017, Mr. Schwartz allocated trades in Alcoa Corp to both the Butters Accounts and the Disfavored Accounts. Figure 1 provides an example of Allocation Profits for these trades.

Figure 1
Example of Allocation Profit Calculation
 Allocations of Trades in Alcoa Corp (NYSE: AA) on February 16, 2017



Sources: Schwab trading records (*see* Exhibit 2), TAQ

The figure shows the stock price of Alcoa Corp (NYSE: AA) on February 16, 2017 as well as the timing of Mr. Schwartz's omnibus account purchases and sales of AA and the allocations for those transactions. Allocation Profits is equal to $\text{Quantity} \times (\text{Price at Allocation} - \text{Buy Price})$, where Price at Allocation is equal to the sell price for portion that is sold on the same day and the TAQ price prior to the allocation for the non-sold portion of allocations.

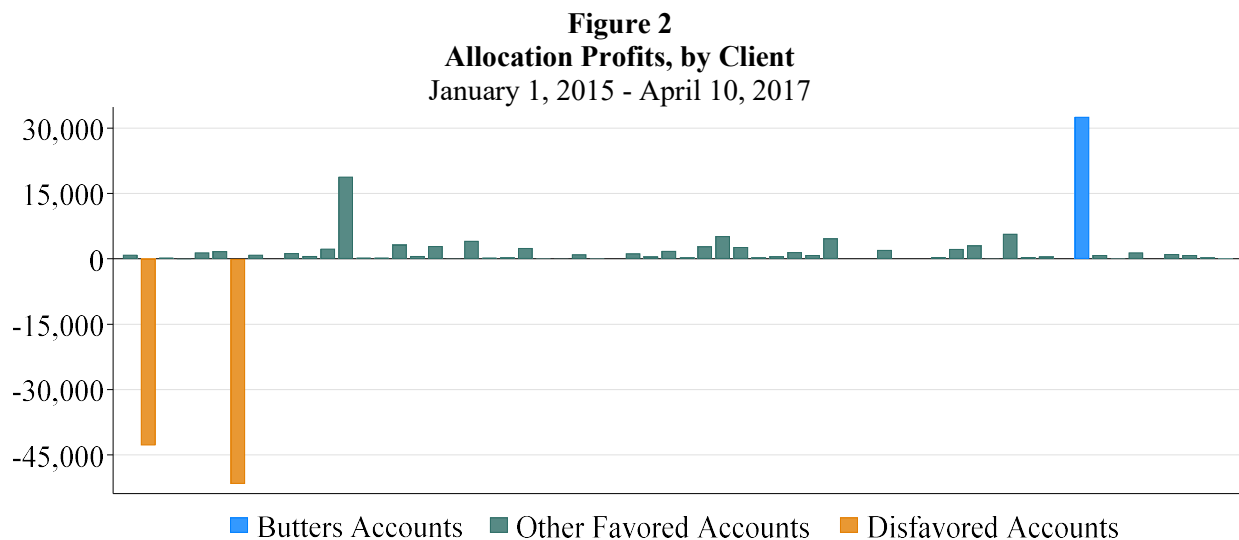
17. The timestamps labeled "Omnibus BUY" and "Omnibus SELL" show the execution times of Mr. Schwartz's omnibus account trades. For example, at 10:33AM Mr. Schwartz purchased 5,000 shares of Alcoa at a price of \$37.02. At 10:42AM, after the price of Alcoa increased by about \$0.16 cents, Mr. Schwartz sold the 5,000 shares from the omnibus account, locking in \$800 of Allocation Profits (5,000 shares multiplied by the \$0.16 price increase). Two minutes after the sale, Mr. Schwartz allocated both transactions and the resulting \$800 in Allocation Profits to the Butters Accounts (denoted by dashed blue line at 10:44AM). About an hour later, at 10:53AM Mr. Schwartz used the omnibus account to make a second purchase of Alcoa stock. He sold these shares at 11:28AM for a profit of \$275, which he allocated to the Butters Accounts two minutes after the sale was complete. At 2:16PM Mr. Schwartz completed a

Schwartz closed 12 minutes later. I used the sale price to calculate Allocation Profits for this trade since this approach was more conservative (*i.e.*, resulted in a smaller discrepancy in Allocation Profits).

third purchase of 2,800 shares of Alcoa stock for \$36.68 a share. Mr. Schwartz allocated this purchase to the Disfavored Accounts seven minutes after the end of the trading day, after the stock had lost approximately \$0.22 per share, resulting in a negative Allocation Profit of -\$616.

18. Profits or losses earned on trades after the allocation time are not included in Allocation Profits because Mr. Schwartz could not have known this information at the time he made his allocation decisions.

19. Figure 2 summarizes the total First Day Profits allocated to all of Mr. Schwartz's clients.



Sources: Schwab trading records (*see* Exhibit 2), TAQ

The chart summarizes total Allocation Profits earned by each of Schwartz's clients. The accounts of the Other Favored Accounts are grouped by mailing address associated with the account. Allocation Profits is equal to Quantity \times (Price at Allocation - Buy Price), where Price at Allocation is equal to the sell price for portion that is sold on the same day and the TAQ price prior to the allocation for the non-sold portion of allocations.

20. My analysis is based on statistical comparisons of Allocation Profits earned by the Favored Accounts to those earned by Disfavored Accounts.⁵ Appendix 1 provides a complete list of the 1,544 allocations to the Favored and Disfavored Accounts during the Relevant Period.⁶ It

⁵ Disfavored Accounts are accounts associated with two individuals (****8483, ****3669, ****8155, ****4362, ****8981 and ****8945). All other accounts over which Mr. Schwartz had discretion are Favored Accounts. As mentioned above, accounts owned by Mr. and Mrs. Butters comprise a subset of the Favored Accounts, the "Butters Accounts" (****1094, ****8180, and ****9095). All other Favored Accounts comprise the "Other Favored Accounts."

⁶ Allocations are trades with ordertype = "ALLO." Allocations are executed through the omnibus account through rows denoted with ordertype = "ORDER" and are offset by omnibus account rows with ordertype = "OFFSET." The blotter also includes trades placed directly through client accounts (ordertype = "TRADE"). I grouped allocations to multiple accounts of the same account type ("Disfavored", "Butters" or "Other Favored") into a single allocation to avoid overstating the statistical significance of any observed differences.

includes details on purchase and allocation times and prices and Allocation Profits. For allocations that are fully or partially sold on the same day, Appendix 1 also includes the quantity sold, and the sell time and price.

A. Mr. Schwartz disproportionately allocated stocks that increased in price to the Favored Accounts and stocks that decreased in price to the Disfavored Accounts

Relevant Period

21. To assess whether Mr. Schwartz's allocation decisions were consistent with cherry picking, I first determined whether he allocated a disproportionate number of the trades that were profitable as of the allocation time to the Favored Accounts (or equivalently, if he allocated a disproportionate number of the trades that had lost money as of the allocation time to the Disfavored Accounts). I also compared total Allocation Profits—trading profits that had accrued as of the allocation time—Mr. Schwartz allocated to the Favored and Disfavored Accounts. Table 1 reports the results of this comparison.

Table 1
Allocation Profits to Favored and Disfavored Accounts
January 1, 2015 - April 10, 2017

	# Allos	# Wins	Win Rate	Total Invested	Allocation Profits	Allocation Return	T-Statistic / Significance
Favored	986	722	73%	\$31,694,927	\$118,348	0.37%	9.72***
Disfavored	558	202	36%	\$22,393,193	(\$94,426)	-0.42%	(7.00)***
Total	1,544	924	60%	\$54,088,120	\$23,923	0.04%	-

Sources: Schwab trading records (*see* Exhibit 2), TAQ

The table provides summary statistics on all allocations to the Favored and Disfavored Accounts. Allocation Profits is equal to Quantity \times (Price at Allocation - Buy Price), where Price at Allocation is equal to the sell price for portion that is sold on the same day and the TAQ price prior to the allocation for the non-sold portion of allocations. Statistically significant results at the 1%, 5%, and 10% levels are denoted by ***, **, and *, respectively.

22. During the Relevant Period Mr. Schwartz allocated 1,544 stock trades to the Favored Accounts and Disfavored Accounts. Of these, 924 were profitable. Mr. Schwartz allocated 722, or about 78%, of these 924 winning trades to the Favored Accounts. The remaining 202 were allocated to the Disfavored Accounts. The Favored Accounts' received Allocation Profits of \$118,348, resulting in an "Allocation Return" of 0.37%, which is based on scaling Allocation Profits by the Total Invested. The Disfavored Accounts' allocations lost -\$94,426, for an Allocation Return of -0.42%.

23. Collectively, the entire set of allocations to both the Favored and Disfavored

Accounts earned a combined return of 0.04%. This return is not statistically distinguishable from 0% and is comparable to the average daily return earned on the stock market during the Relevant Period, which was 0.03%.⁷ The column labeled “T-Statistic / Significance” indicates that the difference between the Favored/Disfavored Accounts Allocation Return and the typical return on Mr. Schwartz’s allocations is statistically significant at any conventional level. I discuss the meaning of this test and other statistical tests in detail in the next section (Section B.1).

24. The Favored Accounts’ outperformance and the Disfavored Accounts’ underperformance is economically significant at any conventional level. For context, the Favored Accounts’ Allocation Return is about 12 times higher than the typical daily return on the stock market during the Relevant Period. It would take about nine months for an investment earning 0.37% per day to double in value (188 trading days). By comparison, it would take about nine years for an investment earning the 0.03% average daily return on the stock market during the relevant period to double in value.

25. Figure 3 shows how the Allocation Profits reported in Table 1 accrued over the course of the day. It shows the intraday stock price path of allocations, grouped by whether the trade was later allocated to the Favored or the Disfavored Accounts. I first divide the intraday prices for each trade by the purchase price so that all of the values reflect comparable percentage changes. I then take the average of these normalized prices at each point in time over the course of the day. The bold lines show the average price paths for the trades allocated to the Favored Accounts and for those allocated to the Disfavored Accounts. The shaded regions around the lines show 95% confidence intervals. Differences between the average price paths are “statistically significant” at the 95% confidence level when the shaded regions do not overlap.

26. Stocks allocated to the Favored and Disfavored Accounts performed similarly prior to Mr. Schwartz’s purchase decisions: Mr. Schwartz tended to buy stocks that had declined by about 1% on average for both the Favored and Disfavored Accounts.

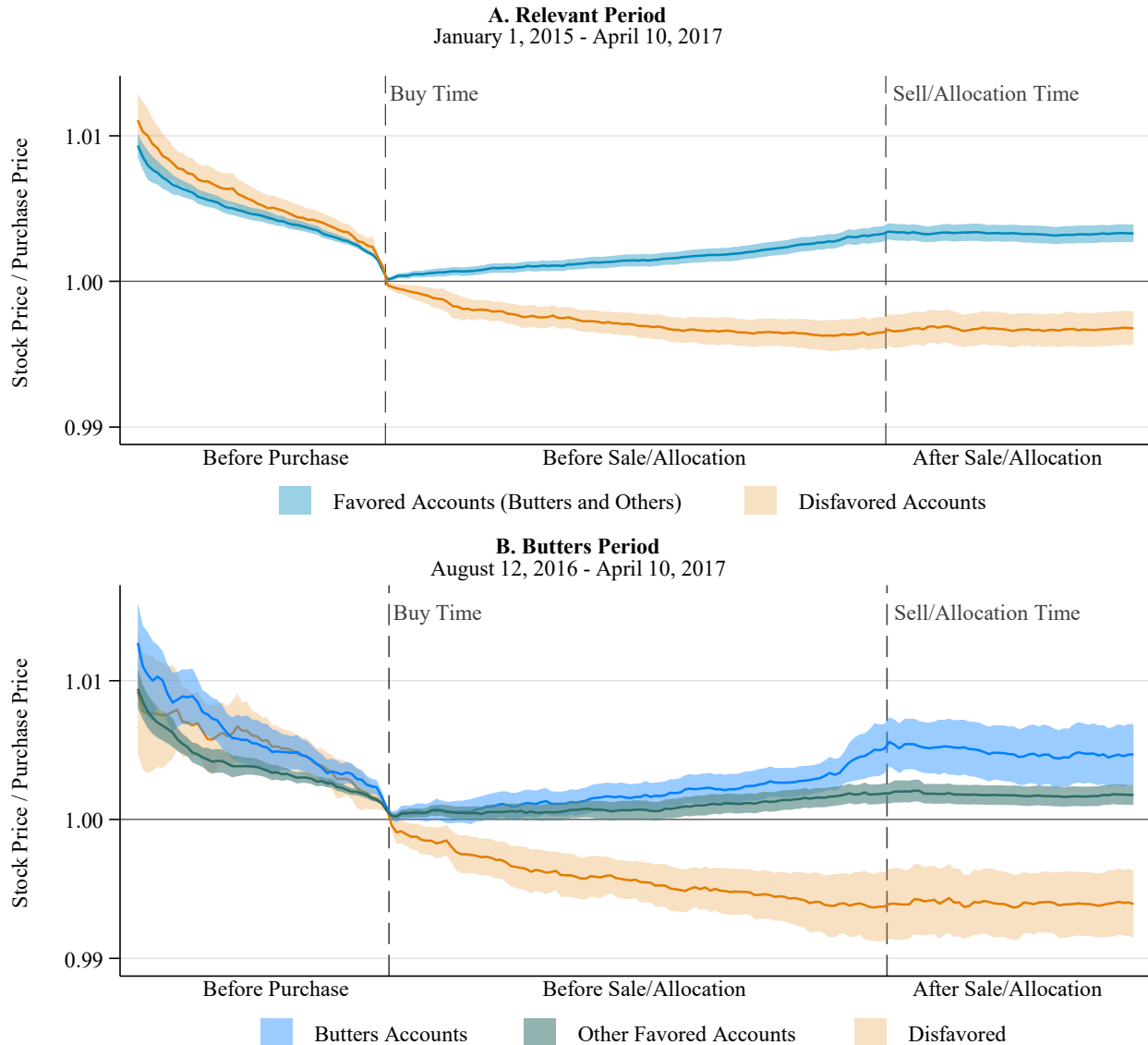
27. After the purchases, while trades were awaiting allocation, stocks that were later allocated to the Favored Accounts increased in price on average whereas stocks that were later allocated to the Disfavored Accounts decreased in price on average.

28. Both the increasing trend for the Favored Accounts trades and the decreasing trend

⁷ 0.03% is a simple average of CRSP’s market return measure (vwretd) over the relevant period. Exhibit 3 includes the statistical comparison of the overall Allocation Return to 0%.

for the Disfavored Accounts trades stop when Mr. Schwartz allocates the trades. After allocation, the price paths are relatively steady (the lines become horizontal).

Figure 3
Average Intraday Stock Price Changes: By Allocation Recipient



Sources: Schwab trading records (*see* Exhibit 2), TAQ

Charts show the average stock price, scaled by purchase price, of the stock purchases made through RRBB's omnibus account. Purchases are grouped by whether Mr. Schwartz allocated the trade to the Disfavored or the Favored Accounts. The top panel (A) groups the Butters and the Other Favored Accounts together and shows the results for all allocations during the Relevant Period. The bottom panel (B) shows the results from the 553 allocations from the period when Butters had an account with RRBBAM. Allocations that were split between multiple account types are reflected in the averages for each account type. The interval labeled 'Before Purchase' shows average scaled prices from 9:30 A.M. through the buy time. The 'After Sale/Allocation' interval shows prices following the sale or allocation until 5:30 P.M. Purchases allocated after 5:30 P.M. are excluded. Intraday prices are based on TAQ data for the last trade price of each minute.

Butters Period

29. I next considered the SEC's allegation that Mr. Schwartz cherry-picked trades to benefit Mr. and Mrs. Butters at the expense of the Disfavored Accounts during the portion of the relevant period when Mr. and Mrs. Butters had accounts with RRBBAM.⁸ The Butters Period begins with the first allocation to the Butters Accounts on August 12, 2016 and concludes at the end of the Relevant Period on April 10, 2017.⁹

30. Panel B of Figure 3 shows a graphical comparison the average price paths of stocks allocated to the Disfavored Accounts, the Butters Accounts and the Other Favored Accounts over the Butters Period. Both the Butters Accounts and the Other Favored Accounts receive more profitable allocations than the Disfavored Accounts; however the allocations to the Butters Accounts were even more profitable than the allocations to the Other Favored Accounts.

31. Table 2 provides numerical comparisons of the allocations to the Butters Accounts, to the Other Favored Accounts, and to the Disfavored Accounts over the Butters Period.

Table 2
Allocation Profits to the Disfavored, Butters, and Other Favored Accounts
August 12, 2016 - April 10, 2017

	# Allos	# Wins	Win Rate	Total Invested	Allocation Profits	Allocation Return	T-Statistic / Significance
Disfavored	143	28	20%	\$4,992,184	(\$34,397)	-0.69%	(5.69)***
Favored	410	301	73%	\$13,214,538	\$47,959	0.36%	6.56***
Butters	145	117	81%	\$6,037,513	\$32,573	0.54%	5.57***
Others	265	184	69%	\$7,177,025	\$15,386	0.21%	3.77***
Total	553	329	59%	\$18,206,722	\$13,562	0.07%	-
<i>T-Test Comparison of Allocation Returns</i>							
Butters - Disfavored						1.05%	7.78***
Other Favored - Disfavored						1.23%	6.49***
Butters - Other Favored						0.33%	3.56***

Sources: Schwab trading records (*see* Exhibit 2), TAQ

The table provides summary statistics on all allocations to the Favored and Disfavored Accounts. Allocation Profits is equal to Quantity × (Price at Allocation - Buy Price), where Price at Allocation is equal to the sell price for the portion that is sold on the same day and the TAQ price prior to the allocation for the non-sold portion of allocations. Statistically significant results at the 1%, 5%, and 10% levels are denoted by ***, **, and *, respectively.

⁸ Complaint par 29 - 30.

⁹ According to Schwab account records, Mr. and Mrs. Butters first opened an account with RRBB on August 11, 2016. Their first allocation occurs on August 12, 2016.

32. During the Butters Period, trades allocated to the Butters Accounts averaged a positive return of 0.54% while trades allocated to the Disfavored Accounts averaged a negative return of -0.69%. 81% of the trades allocated to the Butters Accounts were profitable, compared to 20% of the trades allocated to the Disfavored Accounts.

33. The Other Favored Accounts continued to receive more profitable allocations than the Disfavored Accounts during the Butters Period. For example, about 73% of the trades allocated to the Other Favored Accounts during this period were profitable. These trades had average returns that were somewhat lower than the average return on the trades allocated to the Butters Accounts (0.21% compared to 0.54%), although they continued to exceed the overall average during this period (0.07%).

34. The performance difference found for the Relevant Period is not merely the result of performance differences from the Butters Period. There is still a highly statistically significant performance difference if analyzing just the portion of the Relevant Period that occurs before the Butters Period (see Exhibit 3).

B. The statistical evidence provides strong support for the SEC's allegation that Mr. Schwartz engaged in cherry-picking and does not support alternative explanations for the performance differences

1) The performance differences cannot be due to random chance

35. I performed four statistical analyses to compare the Favored Accounts' Allocation Profits to those of the Disfavored Accounts. Each of the four analyses shows that the probability that random chance could explain the performance differences described above is less than one in one billion.

36. The first statistical analysis I performed is called a t-test. A t-test is a commonly used method to compare the mean of a group of observations to some value (often 0).¹⁰ In this context, I used a t-test to compare the 0.37% return on the Favored Account allocations (and similarly the -0.42% return on allocations to the Disfavored Accounts) to 0.04%, the return earned on all allocations to the Favored and Disfavored Accounts, if all allocations were combined. The conventional threshold (the 5% level) for statistical significance is a t-statistic

¹⁰ See, e.g., Kaye, David H. and David A. Freedman (2011). "Reference Guide on Statistics," *Reference Manual on Scientific Evidence*, 3rd Ed, pp 211-302.

above 1.96 or below -1.96, meaning the probability that random chance could generate the observed difference is less than 5%. As reported in Table 1, the t-statistic associated with the Favored Account allocations, 9.72, is much higher than the conventional 5% level. For example, a t-statistic of 6.11 corresponds to the probability of the result occurring due to random chance being less than one in one billion. Similarly the return on the Disfavored Accounts allocations is sufficiently negative (t-statistic = -7.00) that the odds that it was due to random chance is close to zero.

37. The results are even more statistically significant when comparing the Favored Accounts' Allocation Return to the Disfavored Accounts' Allocation Return (as opposed to comparing either to the overall return of 0.04%). The t-statistic using this approach is 10.65 (see Exhibit 3).

38. The second statistical test is based on a comparison of win rates. An analogy with the proportion of heads one expects to observe in a series of coin flips provides some understanding for how this test works. It would be extremely unlikely to observe a heads-up rate of 75% or more after 500 flips of a fair coin. Instead, one would conclude that the coin is weighted to favor heads. Similarly, the probability that the Favored Accounts would have a win rate of 73% on their 986 allocations (or that Disfavored Accounts would have a win rate of 36% on their 558 allocations) given the overall win rate of 60% is exceedingly small—less than one in one billion.

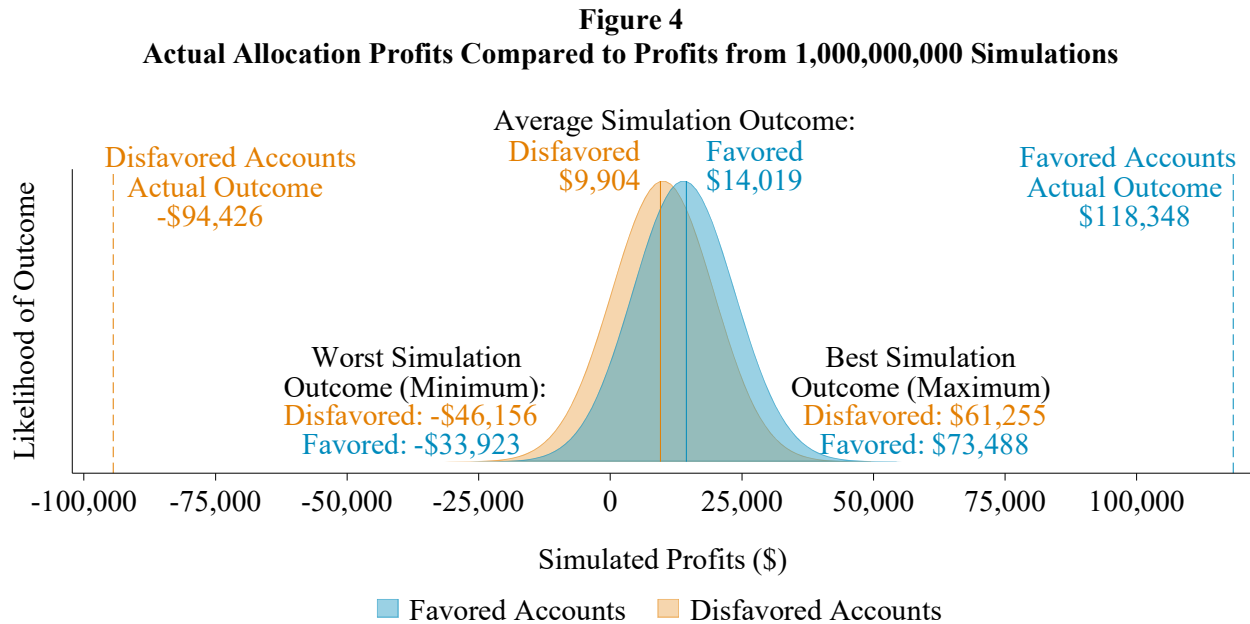
39. The third test I conducted is a Monte Carlo analysis to determine whether randomly assigning allocations to the Favored Accounts would result in Allocation Profits as high as their actual Allocation Profits.¹¹ This procedure involves three steps:

- Pick allocations at random until their total investment cost is equal to or just exceeds the amount the Favored Accounts actually invested in allocations.
- Split the final allocation as needed to ensure the investment cost is equal to the amount the Favored Accounts actually invested in allocations.
- Add up the Allocation Profits associated with all the allocations randomly chosen for the Favored Accounts including the *pro rata* share of the final allocation.

40. I repeated these three steps one billion times to obtain a distribution of the Favored

¹¹ See, e.g., Eric W. Noreen. (1989) *Computer Intensive Methods for Testing Hypotheses, An Introduction* (pp. 47-49). New York, NY: John Wiley & Sons.

Accounts' possible Allocation Profits based on randomly selected allocations. For each iteration, I also calculated Allocation Profits that would have been allocated to the Disfavored Accounts. I then compared these outcomes to the actual Allocation Profits earned by the Favored Accounts and Disfavored Accounts. Figure 4 shows a comparison of these Monte Carlo analysis outcomes to the Allocation Profits earned by the Favored and Disfavored Accounts.



Sources: Schwab trading records (*see* Exhibit 2), TAQ

Simulations are based on 1,544 allocations to Disfavored and Favored Accounts. For each simulation, allocations are randomly assigned to the Disfavored Accounts until their total cost equals or exceeds the actual amount invested in allocations by the Disfavored Accounts, with the last allocation pro-rated so that the simulated total investment equals the Disfavored Accounts' actual total investment. Simulated Profits is the sum of Allocation Profits from these randomly assigned allocations. This procedure was repeated 1,000,000,000 times. The solid areas indicate the distribution of profits for these simulations, where the height indicates the proportion of simulations that resulted in the outcome represented on the horizontal axis. Allocation Profits is equal to Quantity \times (Closing Price - Buy Price), where Closing Price is equal to the sell price for portion that is sold on the same day, the TAQ price prior to the allocation for the non-sold portion.

41. Out of one billion trials, the maximum Allocation Profits for the Favored Accounts was \$73,488 whereas the Favored Accounts' actual allocations resulted in Allocation Profits of \$118,348. Since the best outcome out of one billion trials is worse than Favored Accounts' actual outcome, I conclude that the probability that random chance could result in an outcome as profitable as what actually occurred is less than one in one billion. Likewise, out of one billion trials, the worst outcome for the Disfavored Accounts was -\$46,156, which is a smaller loss than the actual Allocation Profits of -\$94,426. That is, randomized allocations would have resulted in better outcomes for the Disfavored Accounts in all one billion trials. In other words, I conclude that the probability that random chance could result in an outcome as negative as what actually

occurred for the Disfavored Accounts is less than one in one billion.

42. Finally, I performed a statistical test called Fisher's Exact Test. This is a commonly used method to compare the frequency of outcomes across groups.¹² The resulting p-value is the probability that the Favored Accounts would receive 722 or more winners due to random chance given that there are 924 out of 1,544 allocations are winners and that the Favored Accounts received 986 of the 1,544 allocations. The result is a p-value of 3×10^{-46} . For context, this result suggests that a win rate as or more extreme than the Favored Accounts' actual win rate is less likely than the odds of winning Power Ball five times in a row.¹³

43. In summary, whether I examine the number of winning trades, the percent of winning trades, the rate of return, or the size of the profits, I find that the disproportionately positive performance of the Favored Accounts and the disproportionately negative performance of the Disfavored Accounts could not have occurred by chance. Rather, Mr. Schwartz's allocation criteria resulted in his directing less profitable trades to the Disfavored Accounts and more profitable trades to the Favored Accounts.

44. I find similar results when comparing (1) the Butters Accounts to Disfavored Accounts during the Butters Period; (2) the Other Favored Accounts to the Disfavored Accounts during the Butters Period; or (3) the Other Favored Accounts to the Disfavored Accounts during the portion of the Relevant Period that occurs before the Butters Period. I reached the same conclusion regardless of the particular subset of Favored Accounts or sample period: The performance difference did not result from random chance.

2) Mr. Schwartz highlighted several factors and constraints he claims to have considered when making allocation decisions. The performance difference persists when accounting for these factors and constraints.

45. Next, I considered whether the statistical evidence supports the explanations Mr. Schwartz provided in his deposition testimony in an attempt to explain the performance differences between the Favored Accounts and the Disfavored Accounts. I identified four potential features that, according to Mr. Schwartz, would distinguish trades allocated to the

¹² See, e.g., Section 2.1 of Agresti, A. (1992). A survey of exact inference for contingency tables. *Statistical Science*, 7(1), 131-153.

¹³ The probability is approximately 5×10^{-43} , based on the assumption that the odds of winning Power Ball is 1 in 292,201,338, based on odds listed at www.powerball.com/games/home (last accessed 12/27/2021).

Favored versus Disfavored Accounts: (1) investment horizon; (2) cash availability; (3) risk tolerance; and (4) stock selection.

46. I first considered investment horizon. Mr. Schwartz testified that he makes decisions about when to close trades in real time, selling only those positions that have made money.¹⁴ The data confirms his testimony: 100% of Mr. Schwartz's 89 "Day Trades"—positions that were opened and closed on the same day—were profitable. Because Mr. Schwartz could only make the determination that a trade was profitable after his purchase decision, investment horizon cannot be a justification for Mr. Schwartz's allocation decisions, which should have occurred before the purchases.

47. The remaining three factors—cash availability, risk tolerance, and stock selection—are fixed at the time of Mr. Schwartz's purchase decisions. However, the performance differences are not due to any of these three factors.

48. Mr. Schwartz's allocations of AK Steel concisely illustrates why these three factors do not account for the performance differences. All of Mr. Schwartz's 22 allocations of AK Steel are listed in Table 3. Mr. Schwartz allocated 100% of the negative Allocation Profits to the Disfavored Accounts (-\$10,567). He allocated 100% of the positive Allocation Profits to the Favored Accounts (\$8,332), 99% of which went to the Butters Accounts. Each of the allocations to the Disfavored Accounts occurred either the day before or the day after an allocation to a Favored Account (and half were sandwiched between allocations to the Favored Accounts).

¹⁴ See, e.g., Transcript of Carl Schwartz March 3, 2022 Deposition ("Schwartz 2022 Depo. Tr.") pp 88:16-22. See also, page 134:18-19.

Table 3
All Allocations of AK Steel in the Relevant Period

Symbol	Date	Buy Time	Buy Amount	Sell Time	Allocation Profit	Account Type	Allocation Delay		
							Allocation Time	Open Trades	Day Trades
AKS	1/23/2017	9:59	\$64,960	13:04	\$350	Butters	13:10		0:06
AKS	1/24/2017	11:42	\$72,384		(\$4,758)	Disfavored	16:04	4:22	
AKS	1/25/2017	10:27	\$63,492	10:36	\$546	Butters	10:37		0:01
AKS	1/25/2017	11:13	\$63,726	15:10	\$468	Butters	15:17		0:07
AKS	1/26/2017	9:53	\$58,166		(\$1,724)	Disfavored	16:34	6:41	
AKS	1/26/2017	10:44	\$63,414	15:59	\$313	Butters	16:04		0:05
AKS	1/26/2017	10:44	\$11,382		\$84	Other F.	16:04	5:20	
AKS	1/27/2017	11:51	\$70,933	13:26	\$979	Butters	13:29		0:03
AKS	1/27/2017	15:27	\$65,043	15:41	\$405	Butters	15:43		0:02
AKS	1/31/2017	10:05	\$62,403	10:35	\$797	Butters	10:41		0:06
AKS	1/31/2017	13:56	\$62,489	14:32	\$632	Butters	16:03		1:31
AKS	2/1/2017	10:21	\$62,489		(\$1,027)	Disfavored	16:28	6:07	
AKS	2/2/2017	12:37	\$62,173	15:49	\$553	Butters	15:53		0:04
AKS	2/7/2017	13:04	\$63,600	15:24	\$320	Butters	16:02		0:38
AKS	2/8/2017	12:40	\$64,314	14:45	\$648	Butters	14:52		0:07
AKS	2/24/2017	9:53	\$69,256	10:15	\$792	Butters	10:17		0:02
AKS	3/2/2017	14:54	\$58,450		(\$490)	Disfavored	16:03	1:09	
AKS	3/3/2017	12:07	\$65,175	14:25	\$869	Butters	14:30		0:05
AKS	3/7/2017	9:54	\$64,080		(\$1,920)	Disfavored	16:24	6:30	
AKS	3/8/2017	14:19	\$54,384	15:28	\$293	Butters	15:30		0:02
AKS	3/9/2017	13:50	\$55,025	15:34	\$284	Butters	15:42		0:08
AKS	3/10/2017	10:10	\$55,944		(\$648)	Disfavored	16:31	6:21	

Sources: Schwab trading records (*see* Exhibit 2), TAQ

Notes: The table shows each allocation of AK Steel stock during the Relevant Period. Allocations to the Disfavored Accounts are highlighted in orange. The “Allocation Delay” information for allocations that occurred after the end of the trading day are highlighted in gray. The column labeled “Open Trades” reports the difference between the allocation time and the purchase time for trades that were not sold on the same day. The column labeled “Day Trades” reports the difference between the allocation time and sale time for trades that were sold on the same day

49. All but one of these trades were allocated to an account owner that Mr. Schwartz characterized as “aggressive.” Thus, risk tolerance cannot explain this performance discrepancy. Since the table is based on a single stock, stock selection cannot explain the performance discrepancy. Cash availability is also an implausible explanation as it would imply that, for example, the Disfavored Accounts did not have funds to trade on January 23, 25, or 27 when AK Steel happened to increase in price but they did have funds to trade on January 24 and 26 when AK Steel happened to decrease in price.¹⁵

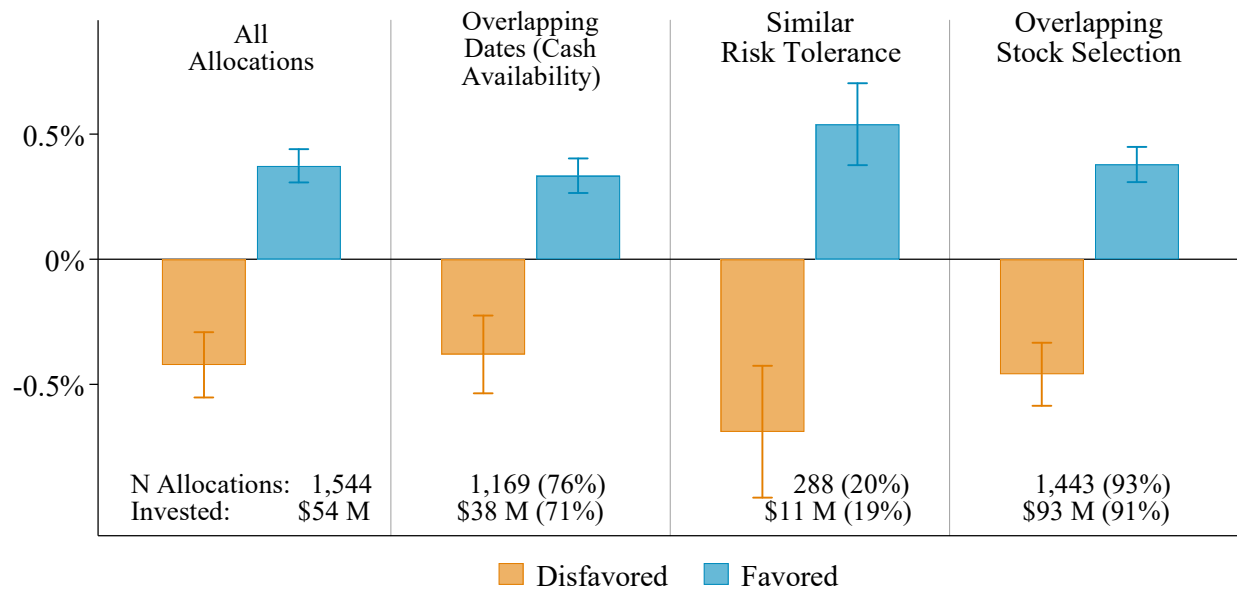
50. As discussed above, the fact that the Day Trades ended up being profitable does not

¹⁵ January 26 is also notable since there were two purchases at different prices. The lower-cost purchase ended up being a profitable trade while the higher-cost purchase ended up losing money. Rather than using the omnibus account to give all accounts the same average price, Mr. Schwartz allocated the higher-cost purchase to the Disfavored Accounts and split the lower-cost purchase between two of the Favored Accounts.

preclude cherry-picking since Mr. Schwartz based his decision to sell on whether the trade had made money. The allocation timestamps of the Day Trades illustrate this point. Mr. Schwartz generally delayed allocating trades while they were open and accruing profits. Once he closed the trades, his allocation decisions were prompt. Mr. Schwartz allocated 13 of his 15 Day Trades within 10 minutes of completion and 12 of the 15 before the end of the trading day. Conversely he allocated all of the trades that remained open after the end of the trading day, often several hours after the purchase. These patterns are similar for Mr. Schwartz's other allocations, as discussed in more detail in Section C.

51. I extended the AK Steel analysis to the full set of allocations to determine whether the performance differences are impacted by controlling for each of the three factors. Specifically, I compared the performance difference for a subset of allocations for which the factor at issue does not vary by account type (*i.e.*, I compared Allocation Profits while “controlling for” the factor). These analyses are summarized below in Figure 5 and are described in more detail in the following three subsections.

Figure 5
Summary of Results of Subsample Analysis
 January 1, 2015 - April 10, 2017



Sources: Schwab trading records (*see* Exhibit 2), TAQ

Figure 4 shows the Allocation Return for the Favored and Disfavored accounts for the indicated subset of allocations. Allocation Return is the total Allocation Profit over the cost of the allocation. Allocation Profits is equal to Quantity \times (Price at Allocation - Buy Price), where Price at Allocation is equal to the sell price for portion that is sold on the same day and the TAQ price prior to the allocation for the non-sold portion of allocations. The bars indicate 95% confidence intervals for these returns. For all three subsets, the difference in performance of allocations to the Favored versus the Disfavored Accounts is highly statistically significant (*see also*, Exhibit 3).

Cash Availability

52. In his prior testimony, Mr. Schwartz explained that his allocation decisions were based, in part, on cash availability. For example, when asked why he allocated a disproportionate number of profitable Day Trades to the Butters Accounts, Mr. Schwartz responded, “Because [the Butters Accounts] had the cash.”¹⁶

53. There are several reasons why cash availability cannot account for the performance differences.

54. First, any allocation can be split and prorated across multiple accounts. Indeed, Mr. Schwartz allocated most of his trades to multiple accounts.

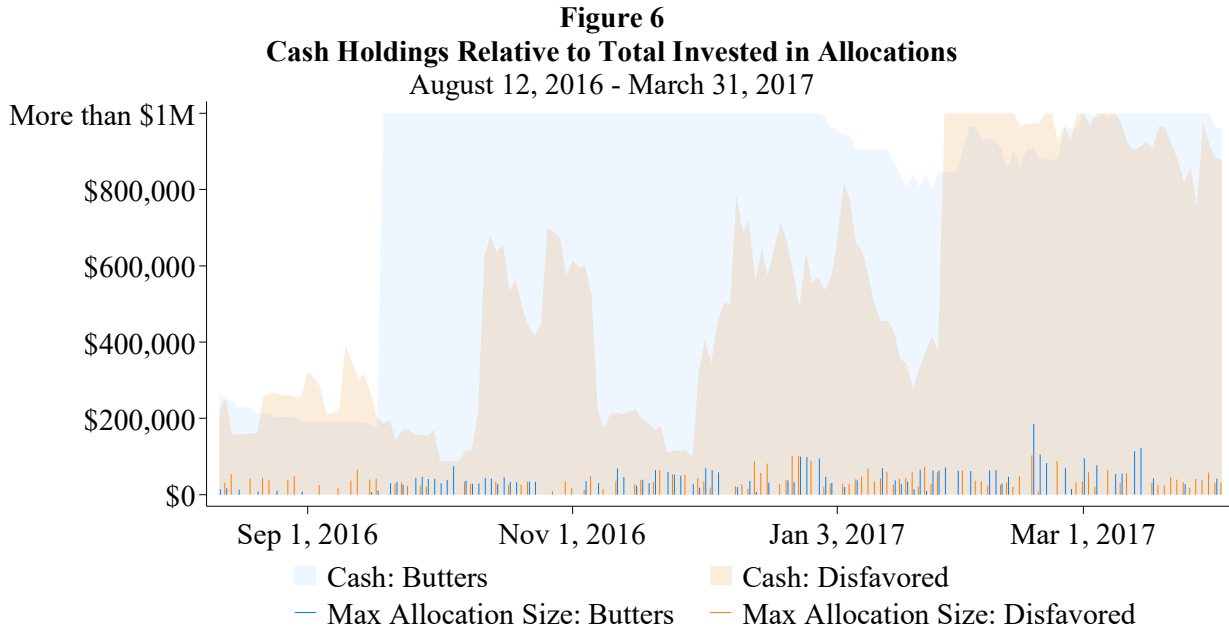
55. Second, 78% of money invested through allocations occurs on days when Mr. Schwartz allocated trades to both the Favored and Disfavored Accounts (that is, on days when

¹⁶ Transcript of Carl Schwartz June 21, 2019 Deposition (“Schwartz 2019 Depo. Tr.”) pp 190:2-18.

both types of accounts had sufficient cash to receive allocations). Since both types of accounts received allocations on these days, both types of accounts had cash available. Yet, on these days, Mr. Schwartz still allocated a disproportionate number of profitable trades to the Favored Accounts and trades that had lost money to the Disfavored Accounts. For example, on days when Mr. Schwartz allocated trades to both types of accounts, 71% of the Favored Accounts trades were profitable compared to 38% of the trades allocated to Disfavored Accounts (*see* Figure 5 and Exhibit 3).

56. Third, the Disfavored Accounts had funds sufficient to receive the trades that were allocated to the Butters Accounts. Figure 6 provides a comparison of allocation sizes and cash balances using data produced by Schwab on daily cash balances for the Butters and the Disfavored Accounts from August 12, 2016 through March 31, 2017.¹⁷ The solid shaded area indicates the level of cash holdings in the Butters and the Disfavored Accounts. For example, on September 20, 2016 the Butters Accounts' cash balance increased from about \$0.2 million to \$3.2 million and on January 27, the Disfavored Accounts cash balance increased from \$0.4 million to \$1.4 million. The short lines near the bottom of the chart indicate the maximum allocation size on the day. All of the allocations are below the cash positions of both the Disfavored Accounts and the Butters Accounts, meaning either type of account had sufficient cash to receive the allocation.

¹⁷ The data includes two cash values: one including money market sweep funds and one without. I used the cash value that Mr. Schwartz said was the value he would use to evaluate a client's cash positions (*see, e.g.*, Schwartz 2022 Depo. Tr., pp 44:5-20), which is the value that includes money market funds, as brokerage firms typically "sweep" available cash balances into money market funds. For example, according to Schwab's July 2020 Cash Features Disclosure Statement, Schwab offers "a service to automatically invest, or 'sweep,' the 'Free Credit Balance' in your eligible Schwab brokerage accounts ('Accounts'), including Accounts managed by an independent investment advisor ('Advisor Services Accounts'), into a liquid investment to earn interest in your Account." Available <https://www.schwab.com/public/file/P-713588> (last accessed 2/25/2022).



Sources: Schwab trading records and cash balance records (*see* Exhibit 2).

The figure shows the daily values of cash and money market funds available to the Butters and the Disfavored Accounts (B028_CASH_ACCT_AM). The short vertical lines on above the horizontal axis indicate the maximum investment cost (cash required) calculated by date for the trades allocated to Butters and Disfavored accounts.

57. Fourth, if cash availability were a limiting constraint on Mr. Schwartz's ability to allocate winning trades to the Disfavored Accounts, I would expect there to be periods of time when the Disfavored Accounts did not receive any allocations. Instead, as shown in Figure 5, both the Butters Accounts and the Disfavored Accounts received allocations intermittently throughout the Butters Period. For example, from August 12, 2016 through March 31, 2017, the median cost of the 145 purchases allocated to the Butters Accounts was \$33,400. As shown in Figure 6, the Disfavored Accounts had sufficient cash to make these purchases. During this period there were 143 purchases allocated to the Disfavored Accounts with a median cost of \$30,842 (*see* Exhibit 3).

58. I have concluded that the Disfavored Accounts "lack of cash" did not meaningfully constrain Mr. Schwartz's allocation decisions. These accounts had sufficient cash to receive any of the allocations directed to the Butters Accounts. Indeed these accounts invested nearly \$5 million dollars in 143 allocations over the course of the Butters Period. Moreover, the performance differences persist, even when restricting the sample to the allocations that occurred on days when both the Favored and Disfavored Accounts received allocations. As a result, constraints imposed by cash positions do not explain the performance differences.

Risk Tolerance

59. One of the differences highlighted by Mr. Schwartz was the clients' investment goals. Specifically, he contrasted the goals of the owners of the Disfavored Accounts and the Butters Accounts to the goals of all of his other clients. Whereas most clients would like to achieve "Income, some growth, safety," he characterized the owners of the Disfavored Accounts and the Butters Accounts as "aggressive," emphasizing that riskier trades are more appropriate for larger accounts.¹⁸ Mr. Schwartz explained that his investment style for these clients involved "considerable short-term trading, and sometimes some stocks that would be considered risky."¹⁹

60. Risk tolerance cannot explain the observed performance differences. The two sets of accounts Mr. Schwartz characterized as "aggressive" are the Disfavored Accounts and the Butters Accounts. As discussed above, the performance difference in Allocation Profits is most pronounced when comparing trades allocated to these sets of accounts (*see* Figures 5 and Exhibit 3). Since these are exactly the same clients Mr. Schwartz said were "aggressive," their risk-tolerance cannot explain the observed performance discrepancy.

Stock Selection

61. Finally, as discussed above, Mr. Schwartz indicated that not all stocks would be appropriate for all clients.²⁰ I considered whether the stocks Mr. Schwartz allocated to the Favored Accounts were different from those he allocated to the Disfavored Accounts. I found that approximately 93% of the allocations (accounting for 91% of the dollar value of investments) were in stocks that Mr. Schwartz allocated to both the Favored and Disfavored Accounts at some point during the Relevant Period ("Overlapping Stocks"). Likewise, Mr. Schwartz's stock selections do not indicate that he considered some stocks more appropriate for his "aggressive" clients. Roughly 92% of the allocations are in stocks allocated to both the "aggressive" clients and to his other clients (owners of the "Other Favored Accounts").

62. Nonetheless, to ensure that the Favored Accounts' outperformance was not due to stock selection, I compared Allocation Profits for allocations in the Overlapping Stocks. The

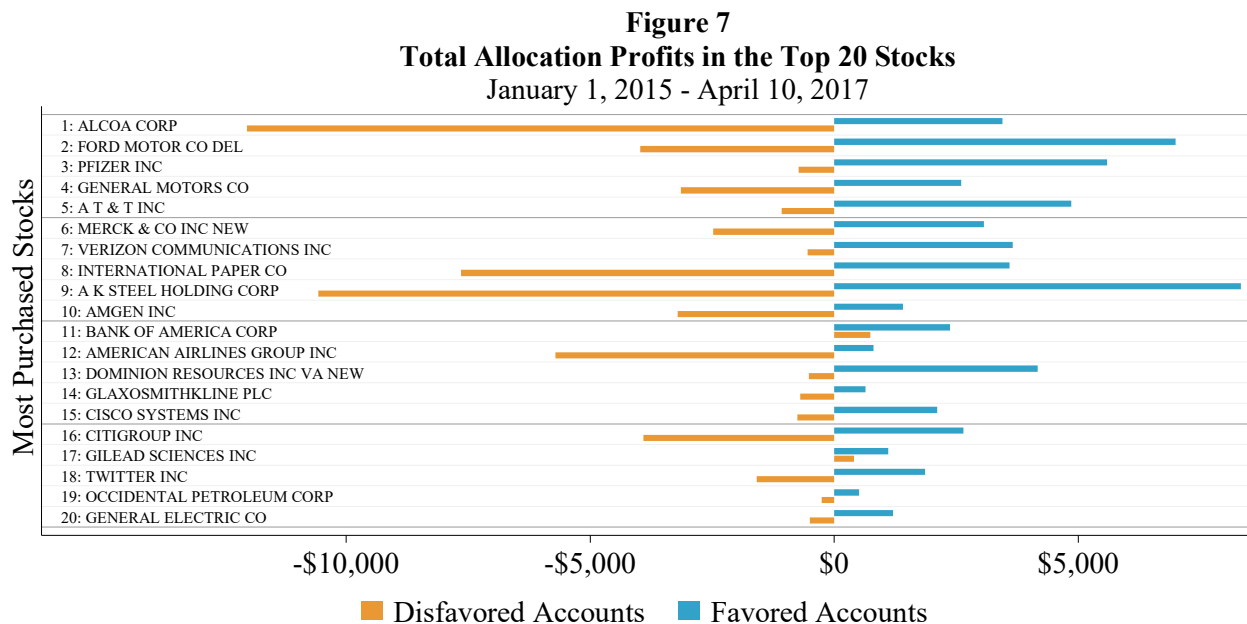
¹⁸ Schwartz 2019 Depo. Tr., pp 67-68. Mr. Schwartz explains how this difference in objectives impacts his decision making on pages 69-70.

¹⁹ Schwartz 2019 Depo. Tr., pp 51:23-52:1

²⁰ Schwartz 2022 Depo. Tr., pp 50:4-9.

results are very similar to those for all allocations reported in Table 1. The Favored Accounts have a win rate of 74% and an Allocation Return of 0.38%, compared to a 35% win rate and a –0.46% Allocation Return for Disfavored Accounts (*see* Figure 5 and Exhibit 3). Like the results for all stock allocations, the odds that random chance can account for the outperformance of the Favored Accounts within the set of Overlapping Stocks is next to zero.

63. Finally, I found that the performance differences persist within individual stocks. Figure 7 provides a side-by-side comparison of Allocation Profits for the top 20 stocks according to total amount purchased through the omnibus account. For each of these stocks, Mr. Schwartz allocated at least five trades to both the Favored Accounts and the Disfavored Accounts. Figure 7 shows that Mr. Schwartz's disproportionately allocated more profitable trades to the Favored Accounts. Trades allocated to the Favored Accounts were more profitable than trades allocated to the Disfavored Accounts for all 20 stocks and the Disfavored Accounts earned negative Allocation Profits for 18 of the 20 stocks



Sources: Schwab trading records (*see* Exhibit 2), TAQ

The chart shows total Allocation Profits on all allocations to the Favored and Disfavored Accounts for the 20 stocks with the highest total amounts purchased through Mr. Schwartz's omnibus trading account and allocated to the Favored or Disfavored accounts. Allocation Profits is equal to $\text{Quantity} \times (\text{Price at Allocation} - \text{Buy Price})$, where Price at Allocation is equal to the sell price for portion that is sold on the same day and the TAQ price prior to the allocation for the non-sold portion of allocations.

3) The performance differences vanish when Mr. Schwartz was not trading through an omnibus account and therefore did not have the opportunity to cherry-pick trades.

64. I have not identified any evidence that skill, or different trading strategies, or a combination of the two, could explain the observed performance differences. For example, the vast majority of professional hedge funds managers do not earn sufficient returns to justify their fees and even the best funds earn returns that exceed market returns by around 3% annually, or about 0.01% per day, well below the 0.34% excess return earned by trades allocated to the Favored Accounts.²¹ Moreover, any “skill” employed to benefit the Favored Accounts would not explain the exceptionally negative performance of the Disfavored Accounts. In other words, if there allegedly were a trading strategy that reliably earned 12 times the typical daily return on the market, and another strategy that resulted in comparably sized losses, one would expect the former trading strategy to be used for all of the clients, not just the Favored Accounts.

65. Nonetheless, I considered evidence for investment-style related performance differences by analyzing the set of trades that could not have been cherry-picked. For example, if different investment approaches were the reason for the observed performance differences, I would expect to observe similar patterns when comparing Allocation Profits of trades placed directly through client accounts (“Direct Trades”). Instead, I found that when Mr. Schwartz was not able to cherry-pick winning trades for the Favored Accounts, the Allocation Profits of trades made for the Favored Accounts are statistically indistinguishable from the Allocation Profits earned on trades made for Disfavored Clients.

66. To conduct this analysis, I calculated “First Day Profits” as a measure comparable to Allocation Profits:

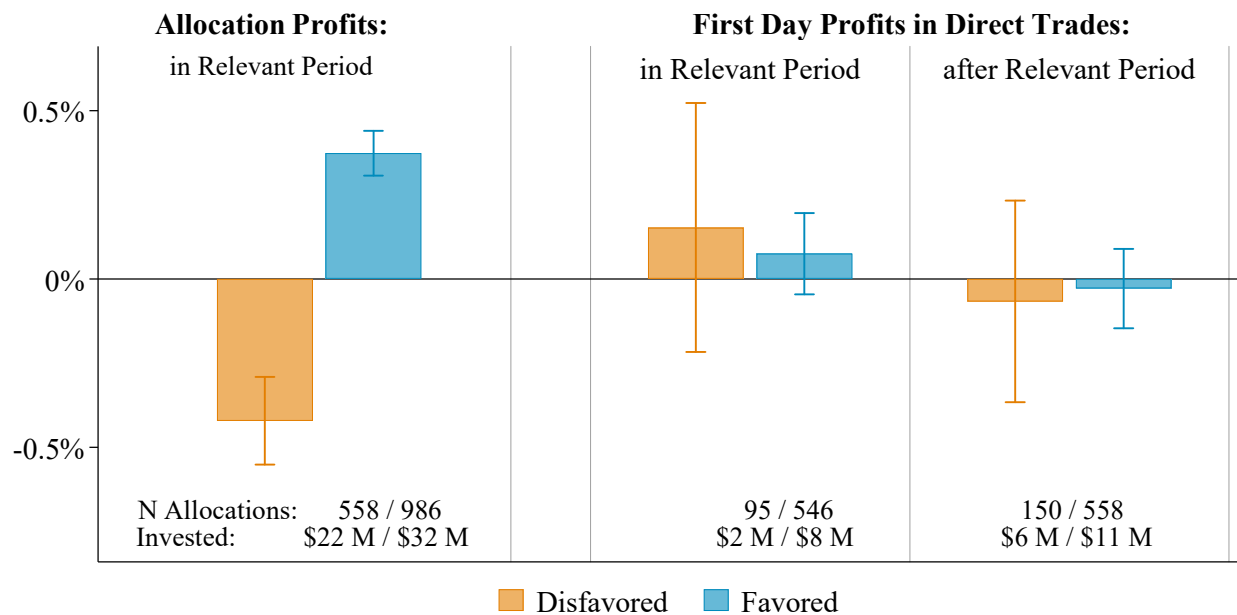
$$\text{First Day Profits} = \text{Quantity} \times (\text{Closing Price} - \text{Buy Price})$$

Closing Price is the sale price for positions that are sold the same day and is the stock price at the end of the trading day for positions that are not sold on the same day (as if the trades were “allocated” at the end of the trading day).

²¹ Fama, Eugene F., and Kenneth R. French (2010). Luck versus Skill in the Cross-Section of Mutual Fund Returns. *The Journal of Finance* 65(5), 1915-1947. Calculations are based on the average daily return on the stock market during the relevant period which was 0.03% (average of CRSP’s value-weighted average return). The daily figure, 0.01%, equals $(1.0003^{252} + .03)^{(1/252)} - 1.0003$. The Favored Accounts 0.34% excess return is their Allocation Return from Table 1, less 0.03%.

67. I then compared First Day Profits on Direct Trades placed during the relevant period. I restricted the set of accounts to the accounts that received at least one allocation and the set of securities to those that were allocated at some point in the relevant period. I found that the return earned on the Favored Accounts' Direct Trades was not statistically distinguishable from the First Day Profits earned on the Disfavored Accounts' Direct Trades, as shown below in Figure 8. Nor is the return for any subset of Direct Trades statistically distinguishable from zero (*see also*, Exhibit 3).

Figure 8
Comparison of First Day Profits in Direct Trades to Allocation Profits
 January 1, 2015 - June 30, 2018



Sources: Schwab and TD Ameritrade trading records (*see* Exhibit 2), CRSP, TAQ

The left side of the figure provides a reproduction of the returns earned on all allocations (*see* Figure 5). The two return comparisons on the right side reflects returns earned on trades placed directly from accounts owned by clients who received at least one allocation during the Relevant Period. First Day Profits is equal to Quantity × (Closing Price - Buy Price), where Closing Price is equal to the sell price for the portion that is sold on the same day and the CRSP end-of-day price for the non-sold portion. The sample is limited to stocks that were allocated. The bars indicate 95% confidence intervals for these returns (*see also*, Exhibit 3).

68. It is possible that the types of trades Mr. Schwartz executed through the omnibus account differ from those he executed directly from client accounts. For example, perhaps Mr. Schwartz was more inclined to trade directly through client accounts if a client instructed him to make a particular trade on their behalf. To address this possibility, I also compared First Day Profits of Direct Trades placed after the Relevant Period. Since Mr. Schwartz lost access to the RRBBAM omnibus trading account at the end of the Relevant Period, this set of Direct Trades

captures all of Mr. Schwartz's trading and may thus be more comparable to the allocations from the Relevant Period.²²

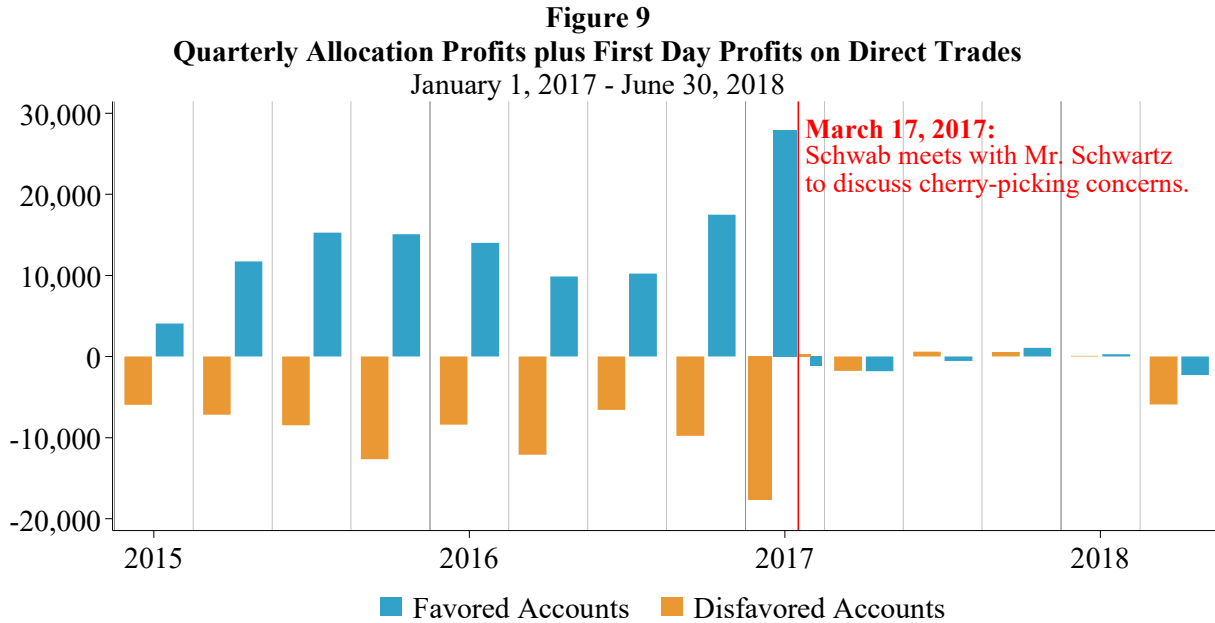
69. As above, I limited this analysis to the clients that received allocations in an effort to identify the trades most comparable to the allocations during the Relevant Period. Since Mr. Schwartz switched brokerage firms in May of 2017, I compared the account information of the two brokerage firms, keeping only accounts at the new brokerage firm that were associated with the clients who received at least one allocation during the Relevant Period. Appendix 2 lists the classification—Butters, Other Favored, Disfavored, or “No Allocations”—for each TD Ameritrade account with trades before June 30, 2018.

70. Figure 8 also shows the results of this comparison. The average First Day Profits of trades placed directly through the Favored Accounts is not statistically distinguishable from the average First Day Profits of trades placed directly through the Disfavored Accounts (*see also*, Exhibit 3).

71. Finally I compared the total profits earned on all of the trades (Allocation Profits earned on allocations plus First Day Profits earned on Direct Trades) by quarter and account type. I split the first quarter of 2017 into two buckets, based on the time Mr. Schwartz was first contacted by Schwab regarding his allocation decisions. According to the case documents I reviewed, this conversation occurred after market trading hours on March 17, 2017.²³ Figure 9 summarizes the results of this comparison.

²² The TD Ameritrade records indicate that there were some “Block Allocations” in the first quarter of 2018 of the same stocks that were allocated during the Relevant Period (17 total, or 9 if aggregating by account type). I did not include these allocations in the analysis of Direct Trades since they are not Direct Trades. However, these trades lost approximately -\$521 while awaiting allocation, about 1/3rd of which was allocated to the Favored Accounts. The remaining losses were allocated to the Disfavored Accounts.

²³ See IA Interview Notes, SEC-Schwab-E-0071473-71475. The reference to Mr. Schwartz's allocation of 2,000 shares of Ford stock suggest that the conversation occurred sometime after 4:31pm, the timestamp for this allocation.



Sources: Schwab and TD Ameritrade trading records (*see* Exhibit 2), TAQ, CRSP

The figure shows the total Allocation Profits on allocations and First Day Profits earned on Direct Trades, by quarter, totaled by account type for all clients who received at least one allocation during the Relevant Period. First Day Profits is equal to $\text{Quantity} \times (\text{Closing Price} - \text{Buy Price})$, where Closing Price is equal to the sell price for portion that is sold on the same day and the CRSP end-of-day price for the non-sold portion. Allocation Profits is equal to $\text{Quantity} \times (\text{Price at Allocation} - \text{Buy Price})$, where Price at Allocation is equal to the sell price for portion that is sold on the same day and the TAQ price prior to the allocation for the non-sold portion of allocations.

72. Figure 9 shows that Mr. Schwartz's trading was reliably generating positive profits for the Favored Accounts and negative profits for Disfavored Accounts, during the period when Mr. Schwartz was trading through the omnibus account. This performance difference disappears around the time that Mr. Schwartz lost access to the omnibus account.

73. These results suggest that any difference in investment approach between the Favored and the Disfavored Accounts that did may have persisted after Mr. Schwartz lost access to RRBAM's omnibus account cannot explain the performance discrepancies (having already ruled out random chance). In other words, the feature that most reliably distinguishes whether Mr. Schwartz was able to generate profitable trades for the Favored Accounts was his ability to trade through the omnibus account and allocate trades after he was able to discern the intraday performance of those trades.

C. Mr. Schwartz was less likely to use RRBAM's omnibus account for sales; when he did, he allocated the sales promptly.

74. Finally, I analyzed Mr. Schwartz's reliance on RRBAM's omnibus account. The

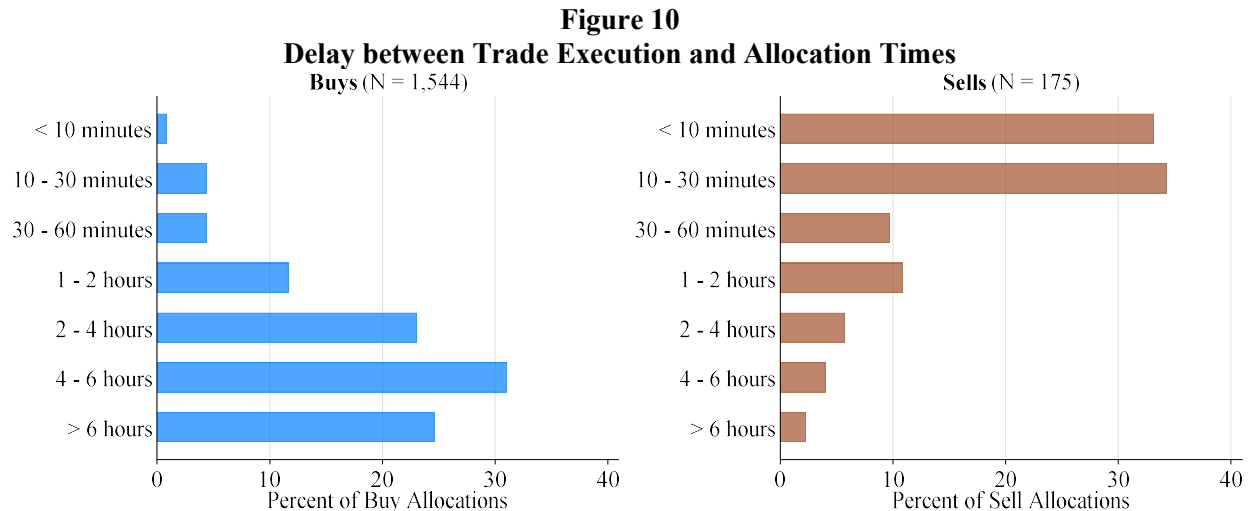
results are consistent with the SEC's allegation that Mr. Schwartz used RRBBAM's omnibus account to cherry-pick more profitable trades for certain clients and direct less profitable trades to the Disfavored Accounts.

75. Specifically, I compared his use of the omnibus account for purchases relative to sales. This distinction is useful because Mr. Schwartz could have allocated purchases to any account, whereas he could only allocate sales to an account that had an existing position to sell.²⁴ As a result, he would have had limited discretion over which accounts could receive sales and thus limited ability to cherry-pick sales.

76. I found that Mr. Schwartz was more likely to use the omnibus account for purchases, which could more easily be cherry-picked. He used the omnibus account for approximately 71% of the purchases made during the relevant period (1,544 out of 2,185). By comparison, he used the omnibus account for approximately 23% of sales (175 out of 766). This difference is highly statistically significant at any conventional level. For example, a t-test comparison of the probability the trade is executed through the omnibus account for buys compared to sells results in a t-statistic of 23.09.

77. I also found that Mr. Schwartz delayed the allocation of his purchases, whereas he allocated sales promptly. This fact is important because changes in the stock price that occur after a purchase impact trade profits, whereas stock price changes that occur after the position is closed with a sale do not. Figure 10 summarizes the typical time between trade executions and allocation decisions for the 1,544 buy-side allocations that occurred during the Relevant Period. Less than 1% of trades are allocated within ten minutes and most trades are allocated more than four hours after the trades are executed. Because of this delay, Mr. Schwartz would have been able to observe how prices had moved over the course of the day before making his allocation decisions.

²⁴ Mr. Schwartz did not engage in short-selling. A short-sale reflects a view that the stock price will decline. The short-sale opens the position, which is "covered" by purchasing the stock at a later date. If the sale price is higher than the purchase price of covering the position, the short-seller earns a profit. Because a short-sale opens a new position, it could be cherry-picked for any account with sufficient collateral ("margin") to protect the brokerage firm from losses. Mr. Schwartz repeatedly explained that he did not use margin trading during the Relevant Period (*see, e.g.*, Schwartz 2019 Depo. Tr., p 96:9-14.).



Sources: Schwab trading records (*see* Exhibit 2).

The figure shows the distribution of delays between trade executions and allocations of omnibus account buys and sells. Each allocation represents a unique symbol, execution time, and account type: Disfavored, Butters, or Other Favored Accounts.

By comparison, most sell-side allocations—trades that Mr. Schwartz would only have been able to allocate to accounts that had shares to sell—occur more promptly. Most of the sales are allocated within 30 minutes of the execution time.²⁵

78. Finally, I compared the timing of Mr. Schwartz’s allocations of purchases that turned into Day Trades compared to those that were left open. Mr. Schwartz allocated 88 of his 89 Day Trades after the trades were closed. Just as with the AK Steel example, the Day Trades illustrate that Mr. Schwartz was capable of allocating trades promptly: 64% (56) were allocated within 10 minutes of the sale and 76% (67) were allocated before the end of the trading day. In contrast, Mr. Schwartz did not allocate his other purchases promptly. Just 7% (109 out of 1,455) were allocated before the end of the trading day and less than 1% (11) were allocated within 10 minutes. Nothing prevented Mr. Schwartz from allocating positions and selling them later if they had made money. The fact that Mr. Schwartz only allocated these positions after having sold them is consistent with the SEC’s allegation that Mr. Schwartz based his allocation decisions on the ex-post profitability of the trade.

79. Day Trades were ten times more likely to be allocated before the end of the trading day and 85 times more likely to be allocated within ten minutes than trades that did not become

²⁵ Mr. Schwartz stated that “There [were] no hard and fast rules” regarding when he would allocate sales. He did not contrast his practice for allocating sales from his practice for allocating purchases. Schwartz 2021 Depo. Tr. 111:20 - 112:5.


Day Trades. Mr. Schwartz's practice of delaying the allocation of purchases that remained open gave him the opportunity to base his allocation decisions on price changes that occur throughout the rest of the trading day.

IV. Conclusion

80. During the Relevant Period Mr. Schwartz used RRBBAM's omnibus account in a way that would have enabled him to cherry-pick profitable trades for certain accounts. I compared the amount of profits trades earned between execution and allocation times and found the Favored Accounts received more profitable trades while the Disfavored Accounts received a disproportionate amount of trades that had lost money.

81. These differences did not occur because of random chance. They persist within stocks and within the set of accounts Mr. Schwartz identified as risk-tolerant. The performance differences also persist when examining just the set of dates when both types of accounts received allocations. There is no evidence that cash availability constrained Mr. Schwartz's allocation decisions and resulted in this performance difference. Both the Disfavored Accounts and the Butters Accounts had sufficient cash to receive allocations and Mr. Schwartz could have pro-rated all allocations rather than directing some to certain accounts and others to other accounts.

82. Instead, the only feature I could identify that reliably distinguishes the Disfavored Accounts' trades from the Favored Accounts' trades was: (1) whether Mr. Schwartz executed the trade through RRBBAM's omnibus account; and (2) whether the trade made money. As a result, I conclude that the statistical evidence provides overwhelming support for the SEC's allegations that Mr. Schwartz used RRBBAM's omnibus account to cherry-pick winning trades to benefit some accounts at the expense of other accounts.

A handwritten signature in blue ink, appearing to be "ES", followed by a horizontal line.

Erin E. Smith

April 29, 2022

Last Updated: April 2022

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Exhibit 1: Smith CV

RESEARCH	<p>The Value of Antitakeover Provisions: Evidence from the Post-SOX Era, <i>Quarterly Journal of Finance</i> (lead article), 2019</p> <p>FOIA as a Commitment Device for Voluntary Reporting of VC Fund Performance with Janet Kiholm Smith and Richard Smith, <i>Review of Corporate Finance</i>, <i>forthcoming</i></p> <p>The Trade-Off between Deal Access and Conflicts of Interest: Evidence from Syndicated Equity Crowdfunding with Olga Itenberg, Simon Business School Working Paper No. FR 17-06</p> <p>Over-Voting, Simon Business School Working Paper No. FR 15-08</p>
OTHER EXPERIENCE	<p>Expert and Summary Witness Experience</p> <p><i>SEC v. Commonwealth</i>, D. Mass., 19-cv-11655.</p> <p><i>SEC v. Bernard Findley</i>, D. Conn., 3:20-cv-00397.</p> <p><i>SEC v. UCB Financial Advisors</i>, S.D. Fla., 1:21-cv-22152.</p> <p><i>SEC v. Donald J. Kellen</i>, C.D. Cal., 2:20-cv-3861.</p> <p><i>SEC v. Gregory Lemelson</i>, D. Mass., 1:18-cv-11926.</p> <p><i>USA v. Kelter</i>, M.D. TN, 3:17-cr-208.</p> <p><i>SEC v. Lek Securities Corp</i>, S.D.N.Y., 17-cv-1789.</p> <p><i>USA v. Mitchell J. Stein</i>, S.D. Fla., 9:11-cr-80205.</p> <p>Ad Hoc Consulting</p> <p>Tarifica, Cedar Knolls, NJ 2017 - Estimated cell phone model-specific demand elasticities to service provider plan pricing options.</p>
TEACHING	<p>University of Utah, David Eccles School of Business</p> <p>Corporate Finance (undergraduate), 2022</p> <p>University of Rochester, Simon School of Business</p> <p>Corporate Finance (M.S. and M.B.A.), Fall 2014 - 2017</p> <p>Empirical Methods in Corporate Finance (Doctoral), Fall 2016</p> <p>Corporate Finance (Undergraduate), Fall 2017</p> <p>NYU Stern School of Business</p> <p>Foundations of Financial Markets, Fall 2011</p> <p>Corporate Finance (Teaching Assistant), Fall 2010 - 2011</p> <p>Entrepreneurial Finance (Teaching Assistant) Fall 2010</p>
PRESENTATIONS	<p>Financial Management Association, Annual Meeting 2021</p> <p>Financial Management Association, Annual Meeting 2019</p> <p>United States Attorneys Office for the Division of Utah, 2019</p>

Exhibit 1: Smith CV

Securities and Exchange Commission, 2019
 Brigham Young University, 2018
 Securities and Exchange Commission, 2017
 New York University, WAP Finance Conference, 2017
 University of Miami, 2017
 Northern Finance Association Meetings, 2017
 Financial Management Association Annual Meetings, 2017
 University of Rochester, 2016
 Financial Management Association Annual Meetings, 2016
 Financial Management Association Annual Meetings, 2015
 University of California Riverside, 2014
 Review of Financial Studies Cavalcade Meeting, 2014
 Yale University, 2013
 University of Rochester, 2013
 Vanderbilt University, 2013
 University of Washington, 2013
 University of Oregon, 2013
 Arizona State University, 2013
 Washington University in St. Louis, 2013
 Dartmouth College, 2013
 Securities and Exchange Commission, 2013
 University of Michigan, 2013
 Corporate Finance Conference at Wash U. in St. Louis, 2012
 New York University, 2012
 New York University, 2011

PROFESSIONAL Referee Experience

ACTIVITIES Review of Financial Studies
 Journal of Financial Economics
 Management Science
 Journal of Corporate Finance
 Review of Corporate Finance Studies
 Journal of Applied Finance

Doctoral Student Advising

Anisha Nyatee (2018, Nazarath College)
 Robert Parham (2017, University of Virginia)
 Ruoyan Huang (2016, University of Hong Kong)

Research Workshops

Law Institute for Economics Professors, Henry G. Manne Program in
 Law & Economics, George Mason School of Law, 2012

NBER Entrepreneurship Research Bootcamp, Kauffman Foundation,

Exhibit 1: Smith CV

Cambridge, MA USA, 2010

Summer Institute in Behavioral Economics, Russell Sage Foundation,
Trento, Italy 2010

OTHER
PUBLICATIONS

Paleocene primates from the Goler Formation of the Mojave Desert in California, with Donald Lofgren et al., *Geology and Vertebrate Paleontology of Western and Southern North America*, 2008

Do Fans Matter? The Effect of Attendance on the Outcomes of Major League Baseball Games, with Jon Groetzinger, *Journal of Quantitative Analysis in Sports*, 2010

WSJ Coverage: Fewer Empty Seats May Mean More Runs, The Wall Street Journal 2010

Exhibit 2

Materials Considered

Case Materials

- Complaint, *Securities and Exchange Commission vs. Carl S. Schwartz and RRBB Asset Management, LLC*, United States District Court, District of New Jersey, Case No 2:20-cv-12523
- Investigative and Deposition Testimony
 - Carl Schwartz, June 6 2019
 - Carl Schwartz, March 3, 2022
 - Michael Jones, February 10, 2022
 - Max Levine, April 20, 2022

Publicly available sources:

- DAILY TAQ CLIENT SPECIFICATION, July 6, 2016: available https://wrds-www.wharton.upenn.edu/documents/774/Daily_TAQ_Client_Spec_v2.2a.pdf, last accessed April 24, 2022.
- Powerball Odds under “View prices and odds chart”, available <https://www.powerball.com/games/home>, last accessed 12/27/2021.
- Schwab’s July 2020 Cash Features Disclosure Statement: available <https://www.schwab.com/public/file/P-713588>, last accessed 2/25/2022.

Books:

- Kaye, David H. and David A. Freedman (2011). “Reference Guide on Statistics,” *Reference Manual on Scientific Evidence*, 3rd Ed., Federal Judicial Center (2011).
- Eric W. Noreen. (1989) *Computer Intensive Methods for Testing Hypotheses, An Introduction*, John Wiley & Sons.

Academic articles:

- Agresti, A. (1992). A survey of exact inference for contingency tables. *Statistical Science*, 7(1), 131-153.
- Fama, Eugene. F., and Kenneth R. French (2010). Luck versus skill in the cross-section of mutual fund returns. *The Journal of Finance*, 65(5), 1915-1947.

Databases:

- NYSE Trade and Quote (TAQ) data – Consolidated Trades, Milliseconds
- Center for Research in Securities Prices (CRSP) – Daily Security File, Annual Update

Exhibit 2: Materials Considered

Schwab trading records

- Trade Blotter SEC-SEC-E-0000001
- Account List SEC-Schwab-E-0000005
- Account Statements Client_Statement_Original_XXXXXXX_.YYYY-MM.PDF
- IA Interview Notes.pdf SEC-Schwab-E-0071473-71475

Schwab cash balance records

- Cover Letter SEC RRBB Asset Management Response 2 24 2021.pdf
- Cash Balances RRBB Daily Balances.xlsx

TD Ameritrade trading records

- Cover letter R2022BYMAL cover letter.pdf
- Trade Records Direct Trades.xlsx
- Account List Accounts.xlsx

Exhibit 3
Summary of All Performance Comparisons between Favored and Disfavored Accounts
January 1, 2015 - June 30, 2018

	Allocation Profits					First Day Profits on Direct Trades	
	All Allocations	Pre-Butters Period Allocations	Overlapping Dates (Cash Availability)	Similar Risk Tolerance	Overlapping Stocks	Relevant Period	Post-Relevant Period
<i>Disfavored</i>							
Number	558	415	450	143	522	95	150
Win Rate	36%	42%	38%	20%	35%	44%	61%
Average Invested	\$40,131	\$41,930	\$35,907	\$34,910	\$38,352	\$24,091	\$37,705
Profit	(\$94,426)	(\$60,029)	(\$61,447)	(\$34,397)	(\$91,945)	\$3,487	(\$3,779)
Return	-0.42%	-0.34%	-0.38%	-0.69%	-0.46%	0.15%	-0.07%
T-Test: To Overall	(7.00)***	(4.95)***	(5.24)***	(5.69)***	(7.77)***	0.32	(0.16)
<i>Favored</i>							
Number	986	576	719	145	921	546	558
Win Rate	73%	73%	71%	81%	74%	54%	56
Average Invested	\$32,145	\$32,084	\$31,064	\$41,638	\$31,868	\$15,079	\$19,248
Profit	\$118,348	\$70,390	\$74,523	\$32,573	\$111,224	\$6,172	(\$3,080)
Return	0.37%	0.38%	0.33%	0.54%	0.38%	0.07%	-0.03%
T-Test: To Overall	9.72***	7.21***	8.54***	5.57***	9.47***	(0.27)	0.22
T-Test: Fav. - Disfav.	10.65***	8.07***	8.25***	7.78***	11.40***	(0.39)	0.23
<i>Total</i>							
Number	1,544	991	1,169	288	1,443	641	708
Win Rate	60%	60%	58%	50%	60%	53%	57%
Average Invested	\$35,031	\$36,207	\$32,928	\$38,298	\$34,213	\$16,415	\$23,158
Profit	\$23,923	\$10,361	\$13,076	(\$1,824)	\$19,278	\$9,659	(\$6,859)
Return	0.04%	0.03%	0.03%	-0.02%	0.04%	0.09%	-0.04%
T-Test: To Zero	1.22	0.62	0.83	1.34	1.07	1.45	(0.63)

Sources: Schwab and TD Ameritrade trading records (see Exhibit 2), TAQ, CRSP.

Table reports several subsample analysis. First Day Profits is equal to Quantity × (Closing Price - Buy Price), where Closing Price is equal to the sell price for portion that is sold on the same day and the CRSP end-of-day price for the non-sold portion. Allocation Profits is equal to Quantity × (Price at Allocation - Buy Price), where Price at Allocation is equal to the sell price for portion that is sold on the same day and the TAQ price prior to the allocation for the non-sold portion of allocations. *, **, *** denotes statistical significance at the 10%, 5%, and 1% confidence levels, respectively.

Appendix 1: List of Allocations

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ID	Trade Date	Buy Time	Symbol	Shares	Buy Price	Investment Cost	Day Trade Quantity	Sell Time	Sell Price	Allo Time	Price At Allocation	Allocation Profit	Allo Return	Account Type
1	1/2/2015	9:39	F	8,800	\$15.46	\$136,048	-			16:14	\$15.36	(\$880)	-0.65%	Disfavored
2	1/2/2015	10:28	ARNA	2,800	\$3.47	\$9,713	-			16:12	\$3.60	\$367	3.78%	Disfavored
3	1/5/2015	11:31	APC	1,500	\$76.03	\$114,045	-			16:01	\$75.82	(\$315)	-0.28%	Disfavored
4	1/6/2015	10:01	C	1,775	\$51.73	\$91,821	-			16:03	\$50.70	(\$1,828)	-1.99%	Disfavored
5	1/6/2015	15:29	KLAC	825	\$67.36	\$55,572	-			16:03	\$66.73	(\$520)	-0.94%	Disfavored
6	1/7/2015	9:40	APA	1,550	\$59.71	\$92,551	-			16:21	\$58.91	(\$1,240)	-1.34%	Disfavored
7	1/7/2015	10:11	T	1,200	\$33.02	\$39,624	-			16:18	\$33.21	\$228	0.58%	Other Favored
8	1/7/2015	10:14	VZ	1,300	\$46.47	\$60,411	-			16:20	\$46.33	(\$183)	-0.30%	Other Favored
9	1/8/2015	12:08	CAT	1,700	\$88.19	\$149,923	1,700	15:51	\$88.38	16:18	\$88.71	\$323	0.22%	Disfavored
10	1/8/2015	14:01	GE	3,075	\$24.25	\$74,569	-			16:38	\$24.35	\$308	0.41%	Other Favored
11	1/9/2015	9:48	GM	2,350	\$36.02	\$84,645	-			16:39	\$35.91	(\$245)	-0.29%	Disfavored
12	1/12/2015	10:27	MU	825	\$31.76	\$26,202	-			16:09	\$31.64	(\$99)	-0.38%	Disfavored
13	1/12/2015	13:30	F	500	\$15.19	\$7,595	-			16:04	\$15.22	\$15	0.20%	Other Favored
14	1/12/2015	14:28	BAC	2,200	\$16.71	\$36,762	-			16:09	\$16.70	(\$22)	-0.06%	Disfavored
15	1/13/2015	9:35	BAC	1,000	\$16.82	\$16,820	-			16:15	\$16.45	(\$370)	-2.20%	Disfavored
16	1/13/2015	9:38	T	1,000	\$33.67	\$33,670	-			16:06	\$33.49	(\$180)	-0.53%	Disfavored
17	1/13/2015	9:55	GM	325	\$35.96	\$11,687	-			16:13	\$35.25	(\$230)	-1.97%	Disfavored
18	1/13/2015	9:55	GM	1,550	\$35.96	\$55,737	-			16:13	\$35.25	(\$1,099)	-1.97%	Other Favored
19	1/13/2015	10:04	FCX	400	\$21.88	\$8,752	-			16:14	\$21.07	(\$324)	-3.70%	Disfavored
20	1/13/2015	10:33	MU	900	\$31.67	\$28,503	-			16:18	\$30.89	(\$702)	-2.46%	Disfavored
21	1/13/2015	11:37	F	2,000	\$15.35	\$30,700	-			16:16	\$15.20	(\$300)	-0.98%	Disfavored
22	1/13/2015	11:58	DOW	750	\$44.27	\$33,203	-			16:20	\$43.59	(\$510)	-1.54%	Other Favored
23	1/14/2015	10:02	T	875	\$33.06	\$28,928	-			16:06	\$33.35	\$254	0.88%	Other Favored
24	1/14/2015	11:53	F	5,000	\$15.00	\$74,985	-			16:10	\$15.13	\$665	0.89%	Other Favored
25	1/15/2015	10:44	COP	975	\$62.51	\$60,947	-			16:09	\$61.40	(\$1,082)	-1.78%	Other Favored
26	1/20/2015	11:47	F	3,100	\$14.77	\$45,787	-			16:50	\$15.08	\$961	2.10%	Other Favored
27	1/20/2015	15:09	USG	2,300	\$28.07	\$64,561	-			16:09	\$27.98	(\$207)	-0.32%	Disfavored
28	1/21/2015	9:43	DOW	1,355	\$44.00	\$59,620	-			15:24	\$44.68	\$916	1.54%	Other Favored
29	1/21/2015	9:43	DOW	420	\$44.00	\$18,480	-			15:24	\$44.68	\$284	1.54%	Disfavored
30	1/21/2015	10:08	VZ	1,275	\$47.82	\$60,971	-			15:18	\$48.24	\$536	0.88%	Other Favored
31	1/22/2015	10:34	VZ	389	\$46.99	\$18,279	-			16:33	\$47.50	\$198	1.09%	Disfavored
32	1/22/2015	10:34	VZ	2,161	\$46.99	\$101,545	-			16:33	\$47.50	\$1,102	1.09%	Other Favored
33	1/22/2015	11:50	T	2,000	\$33.44	\$66,880	-			16:24	\$33.73	\$580	0.87%	Other Favored
34	1/23/2015	12:20	AAL	1,800	\$54.91	\$98,838	1,800	14:29	\$55.39	14:35	\$55.34	\$864	0.87%	Disfavored
35	1/27/2015	10:22	BA	675	\$131.34	\$88,655	675	13:22	\$132.49	14:12	\$132.62	\$776	0.88%	Disfavored
36	1/27/2015	12:37	AAL	1,875	\$53.31	\$99,953	-			16:05	\$52.63	(\$1,272)	-1.27%	Disfavored
37	1/28/2015	9:33	MSFT	2,700	\$42.53	\$114,831	-			16:02	\$41.14	(\$3,753)	-3.27%	Other Favored
38	1/29/2015	11:27	MU	3,100	\$29.01	\$89,931	-			16:34	\$29.70	\$2,139	2.38%	Other Favored
39	1/30/2015	14:33	COP	875	\$63.64	\$55,685	-			16:12	\$62.98	(\$578)	-1.04%	Other Favored
40	1/30/2015	14:49	CSCO	2,700	\$26.58	\$71,766	-			16:13	\$26.35	(\$621)	-0.87%	Other Favored
41	2/3/2015	11:29	BMJ	925	\$59.41	\$54,954	-			16:18	\$59.86	\$416	0.76%	Other Favored
42	2/5/2015	9:56	MRK	1,475	\$58.81	\$86,745	-			16:22	\$59.17	\$531	0.61%	Other Favored
43	2/6/2015	12:12	PEG	575	\$41.45	\$23,833	-			16:12	\$40.59	(\$494)	-2.07%	Disfavored
44	2/6/2015	12:12	PEG	1,400	\$41.45	\$58,029	-			16:12	\$40.59	(\$1,203)	-2.07%	Other Favored
45	2/9/2015	10:33	PEG	1,050	\$40.38	\$42,399	-			10:53	\$40.39	\$10	0.02%	Other Favored
46	2/10/2015	12:30	MAT	3,275	\$27.61	\$90,423	-			16:09	\$27.44	(\$557)	-0.62%	Disfavored
47	2/11/2015	10:28	BAC	5,900	\$16.26	\$95,933	5,900	12:51	\$16.34	13:13	\$16.25	\$473	0.49%	Disfavored
48	2/11/2015	12:01	SO	1,750	\$47.68	\$83,440	-			16:17	\$47.98	\$522	0.63%	Other Favored
49	2/11/2015	13:08	T	1,975	\$34.34	\$67,822	-			16:30	\$34.39	\$99	0.15%	Other Favored
50	2/11/2015	13:59	USG	925	\$27.66	\$25,586	-			16:27	\$27.74	\$74	0.29%	Other Favored
51	2/11/2015	13:59	USG	1,075	\$27.66	\$29,735	-			16:27	\$27.74	\$86	0.29%	Disfavored
52	2/11/2015	15:44	AEP	420	\$58.24	\$24,461	-			16:20	\$58.28	\$17	0.07%	Disfavored
53	2/11/2015	15:48	CSCO	800	\$27.06	\$21,648	-			16:21	\$27.22	\$128	0.59%	Other Favored
54	2/11/2015	15:49	D	320	\$74.05	\$23,696	-			16:00	\$74.11	\$20	0.08%	Disfavored
55	2/12/2015	12:13	JNJ	250	\$98.46	\$24,615	-			16:09	\$98.56	\$25	0.10%	Disfavored
56	2/12/2015	12:23	VZ	500	\$49.50	\$24,750	-			16:09	\$49.52	\$10	0.04%	Disfavored
57	2/12/2015	12:23	VZ	650	\$49.50	\$32,175	-			16:09	\$49.52	\$13	0.04%	Other Favored
58	2/13/2015	11:54	SO	300	\$45.90	\$13,770	-			12:15	\$46.03	\$39	0.28%	Disfavored
59	2/13/2015	12:58	D	700	\$72.54	\$50,778	-			16:14	\$72.91	\$259	0.51%	Other Favored
60	2/13/2015	15:48	PFE	750	\$34.56	\$25,920	-			16:14	\$34.64	\$60	0.23%	Other Favored
61	2/18/2015	11:13	BAC	6,100	\$16.42	\$100,162	-			16:06	\$16.28	(\$854)	-0.85%	Other Favored
62	2/19/2015	12:15	MRK	600	\$58.19	\$34,914	-			12:34	\$58.08	(\$66)	-0.19%	Other Favored
63	2/19/2015	12:19	BMJ	600	\$59.20	\$35,520	-			14:06	\$59.36	\$96	0.27%	Other Favored
64	2/19/2015	12:25	MAT	2,750	\$25.99	\$71,485	-			16:42	\$25.85	(\$398)	-0.56%	Disfavored
65	2/19/2015	12:53	D	925	\$73.74	\$68,210	-			16:42	\$73.69	(\$46)	-0.07%	Other Favored
66	2/20/2015	15:25	ED	420	\$63.87	\$26,825	-			16:08	\$63.25	(\$261)	-0.97%	Disfavored
67	2/20/2015	15:51	ED	420	\$63.76	\$26,779	-			16:16	\$63.25	(\$215)	-0.80%	Other Favored
68	2/20/2015	15:51	ED	200	\$63.76	\$12,752	-			16:16	\$63.25	(\$102)	-0.80%	Disfavored
69	2/20/2015	15:59	DNKN	1,050	\$46.32	\$48,636	-			16:10	\$46.38	\$63	0.13%	Other Favored
70	2/20/2015	15:59	DNKN	150	\$46.32	\$6,948	-			16:10	\$46.38	\$9	0.13%	Disfavored

Appendix 1: List of Allocations

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71	2/24/2015	9:55	IP	1,475	\$56.65	\$83,559	-			16:19	\$56.76	\$162	0.19%	Other Favored
72	2/24/2015	10:00	AAL	1,900	\$49.50	\$94,050	1,900	11:34	\$50.09	11:39	\$50.15	\$1,121	1.19%	Disfavored
73	2/24/2015	10:45	ARNA	4,700	\$4.51	\$21,174	-			16:04	\$4.44	(\$305)	-1.44%	Disfavored
74	2/24/2015	10:48	MU	950	\$29.91	\$28,415	-			16:23	\$30.61	\$665	2.34%	Other Favored
75	2/24/2015	10:48	MU	200	\$29.91	\$5,982	-			16:23	\$30.61	\$140	2.34%	Disfavored
76	2/25/2015	10:20	ETN	845	\$71.19	\$60,156	-			16:06	\$71.55	\$304	0.51%	Other Favored
77	2/25/2015	10:20	ETN	930	\$71.19	\$66,207	-			16:06	\$71.55	\$335	0.51%	Disfavored
78	2/25/2015	14:10	AAL	800	\$49.91	\$39,928	-			16:08	\$49.70	(\$168)	-0.42%	Disfavored
79	2/26/2015	10:30	COP	1,150	\$65.83	\$75,705	-			16:23	\$65.85	\$23	0.03%	Disfavored
80	3/2/2015	9:56	D	1,075	\$71.06	\$76,387	-			16:03	\$70.32	(\$793)	-1.04%	Disfavored
81	3/3/2015	14:27	ARNA	4,400	\$4.00	\$17,600	-			16:02	\$4.04	\$176	1.00%	Disfavored
82	3/3/2015	15:16	DOW	500	\$49.05	\$24,525	-			15:24	\$49.17	\$60	0.24%	Other Favored
83	3/6/2015	9:59	AA	5,000	\$14.44	\$72,200	-			16:18	\$14.50	\$300	0.42%	Disfavored
84	3/9/2015	14:42	MAT	1,000	\$25.47	\$25,470	-			16:02	\$25.55	\$80	0.31%	Other Favored
85	3/10/2015	9:57	C	2,200	\$51.58	\$113,476	-			16:23	\$51.23	(\$770)	-0.68%	Disfavored
86	3/10/2015	10:15	KLAC	1,000	\$60.37	\$60,370	-			16:19	\$60.15	(\$220)	-0.36%	Disfavored
87	3/12/2015	10:30	BAC	4,900	\$16.03	\$78,547	-			16:06	\$16.09	\$294	0.37%	Disfavored
88	3/16/2015	12:42	AA	6,800	\$13.20	\$89,760	-			16:02	\$13.29	\$612	0.68%	Disfavored
89	3/17/2015	11:16	DAL	2,200	\$46.37	\$102,014	2,200	14:02	\$46.73	14:06	\$46.74	\$792	0.78%	Disfavored
90	3/18/2015	9:55	ETN	2,200	\$67.01	\$147,422	-			16:15	\$68.52	\$3,322	2.25%	Other Favored
91	3/19/2015	9:45	PFE	1,750	\$34.13	\$59,728	-			16:30	\$34.15	\$35	0.06%	Disfavored
92	3/25/2015	11:12	KLAC	850	\$61.24	\$52,054	-			15:45	\$59.52	(\$1,462)	-2.81%	Disfavored
93	3/26/2015	9:39	BP	1,475	\$40.19	\$59,280	-			16:04	\$39.80	(\$575)	-0.97%	Disfavored
94	3/26/2015	14:13	AA	4,900	\$12.88	\$63,112	-			17:01	\$12.88	\$0	0.00%	Disfavored
95	3/30/2015	10:36	GSK	850	\$47.02	\$39,967	-			16:13	\$47.31	\$246	0.62%	Other Favored
96	3/30/2015	10:36	GSK	425	\$47.02	\$19,984	-			16:13	\$47.31	\$123	0.62%	Disfavored
97	3/30/2015	11:34	SJM	325	\$115.41	\$37,508	-			13:25	\$116.64	\$400	1.07%	Other Favored
98	3/30/2015	11:34	SJM	250	\$115.41	\$28,853	-			13:25	\$116.64	\$307	1.07%	Disfavored
99	3/31/2015	11:33	GSK	425	\$46.06	\$19,576	-			16:18	\$46.15	\$38	0.20%	Disfavored
100	3/31/2015	11:33	GSK	450	\$46.06	\$20,727	-			16:18	\$46.15	\$40	0.20%	Other Favored
101	3/31/2015	13:54	MRK	1,725	\$57.81	\$99,717	-			16:19	\$57.61	(\$339)	-0.34%	Disfavored
102	4/1/2015	9:37	MRK	1,400	\$56.70	\$79,374	-			16:12	\$56.83	\$188	0.24%	Disfavored
103	4/1/2015	9:37	MRK	1,025	\$56.70	\$58,113	-			16:12	\$56.83	\$138	0.24%	Other Favored
104	4/1/2015	10:04	AAL	2,250	\$50.68	\$114,030	-			16:02	\$50.44	(\$540)	-0.47%	Disfavored
105	4/2/2015	10:16	DAL	2,000	\$43.02	\$86,040	-			16:05	\$42.25	(\$1,540)	-1.79%	Disfavored
106	4/6/2015	10:16	IP	838	\$54.26	\$45,470	-			16:11	\$54.31	\$42	0.09%	Disfavored
107	4/6/2015	10:16	IP	637	\$54.26	\$34,564	-			16:11	\$54.31	\$32	0.09%	Other Favored
108	4/6/2015	15:17	DOW	375	\$48.86	\$18,323	-			16:13	\$48.68	(\$67)	-0.37%	Disfavored
109	4/8/2015	9:44	ED	775	\$60.23	\$46,678	-			16:03	\$60.58	\$271	0.58%	Other Favored
110	4/10/2015	9:42	AA	2,550	\$13.09	\$33,380	-			16:22	\$13.15	\$153	0.46%	Other Favored
111	4/10/2015	9:42	AA	3,850	\$13.09	\$50,397	-			16:22	\$13.15	\$231	0.46%	Disfavored
112	4/10/2015	9:46	AA	3,100	\$13.06	\$40,486	-			16:13	\$13.13	\$217	0.54%	Other Favored
113	4/10/2015	15:51	PM	550	\$77.88	\$42,834	-			16:04	\$77.90	\$11	0.03%	Disfavored
114	4/10/2015	15:55	DOW	500	\$48.41	\$24,205	-			16:06	\$48.39	(\$10)	-0.04%	Disfavored
115	4/14/2015	9:53	LVS	825	\$56.00	\$46,200	-			16:04	\$55.86	(\$116)	-0.25%	Disfavored
116	4/14/2015	10:03	PG	450	\$83.21	\$37,445	-			16:12	\$83.60	\$175	0.47%	Other Favored
117	4/14/2015	10:03	PG	225	\$83.21	\$18,722	-			16:12	\$83.60	\$88	0.47%	Disfavored
118	4/15/2015	12:07	RDSB	450	\$62.81	\$28,265	-			16:14	\$63.60	\$356	1.26%	Other Favored
119	4/15/2015	12:07	RDSB	350	\$62.81	\$21,984	-			16:14	\$63.60	\$277	1.26%	Disfavored
120	4/15/2015	14:38	DNKN	675	\$48.01	\$32,407	-			16:19	\$48.00	(\$7)	-0.02%	Disfavored
121	4/16/2015	9:43	D	475	\$71.56	\$33,991	-			14:36	\$71.79	\$109	0.32%	Disfavored
122	4/16/2015	9:43	D	225	\$71.56	\$16,101	-			14:36	\$71.79	\$52	0.32%	Other Favored
123	4/16/2015	9:55	D	575	\$71.34	\$41,021	-			14:34	\$71.72	\$218	0.53%	Other Favored
124	4/16/2015	10:39	PEG	367	\$40.95	\$15,028	-			10:42	\$40.93	(\$7)	-0.05%	Other Favored
125	4/16/2015	10:40	PF	362	\$41.39	\$14,983	-			14:47	\$41.30	(\$33)	-0.22%	Other Favored
126	4/16/2015	10:40	PF	800	\$41.39	\$33,112	-			14:47	\$41.30	(\$72)	-0.22%	Disfavored
127	4/20/2015	10:05	C	1,175	\$53.13	\$62,428	-			16:07	\$53.20	\$82	0.13%	Disfavored
128	4/20/2015	10:22	GSK	950	\$47.11	\$44,755	-			16:05	\$47.08	(\$33)	-0.07%	Disfavored
129	4/21/2015	9:43	IP	1,125	\$53.75	\$60,469	-			16:13	\$52.52	(\$1,384)	-2.29%	Disfavored
130	4/22/2015	12:25	STX	725	\$58.11	\$42,130	-			15:41	\$58.34	\$167	0.40%	Other Favored
131	4/23/2015	9:41	GM	1,000	\$36.04	\$36,040	-			16:18	\$35.83	(\$210)	-0.58%	Disfavored
132	4/23/2015	10:01	GM	1,000	\$35.82	\$35,820	-			16:15	\$35.88	\$60	0.17%	Other Favored
133	4/23/2015	13:29	AA	1,100	\$13.17	\$14,487	-			16:06	\$13.19	\$22	0.15%	Other Favored
134	4/23/2015	13:29	AA	2,300	\$13.17	\$30,291	-			16:06	\$13.19	\$46	0.15%	Disfavored
135	4/24/2015	9:53	C	1,000	\$52.90	\$52,900	-			16:28	\$52.90	(\$0)	0.00%	Disfavored
136	4/28/2015	11:24	ETN	400	\$68.22	\$27,288	-			16:30	\$68.61	\$156	0.57%	Other Favored
137	4/28/2015	11:24	ETN	700	\$68.22	\$47,754	-			16:30	\$68.61	\$273	0.57%	Disfavored
138	4/29/2015	10:48	AAL	975	\$49.71	\$48,467	-			16:31	\$48.78	(\$907)	-1.87%	Disfavored
139	4/30/2015	15:40	BA	175	\$143.31	\$25,079	-			16:09	\$143.34	\$5	0.02%	Disfavored
140	4/30/2015	15:40	BA	375	\$143.31	\$53,741	-			16:09	\$143.34	\$11	0.02%	Other Favored
141	5/1/2015	11:39	PFE	300	\$33.96	\$10,188	-			16:14	\$34.08	\$36	0.35%	Disfavored
142	5/1/2015	11:39	PFE	1,550	\$33.96	\$52,638	-			16:14	\$34.08	\$186	0.35%	Other Favored

Appendix 1: List of Allocations

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143	5/5/2015	10:55	T	3,275	\$34.03	\$111,464	-	16:12	\$34.12	\$262	0.24%	Disfavored
144	5/5/2015	10:55	T	1,125	\$34.03	\$38,289	-	16:12	\$34.12	\$90	0.24%	Other Favored
145	5/5/2015	11:06	BA	200	\$142.74	\$28,548	-	16:04	\$142.91	\$34	0.12%	Other Favored
146	5/5/2015	11:06	BA	150	\$142.74	\$21,411	-	16:04	\$142.91	\$25	0.12%	Disfavored
147	5/5/2015	11:16	D	475	\$70.47	\$33,473	-	15:50	\$70.83	\$171	0.51%	Other Favored
148	5/5/2015	11:22	DNKN	200	\$51.21	\$10,242	-	16:05	\$51.39	\$35	0.35%	Other Favored
149	5/5/2015	11:22	DNKN	250	\$51.21	\$12,803	-	16:05	\$51.39	\$44	0.35%	Disfavored
150	5/5/2015	11:34	AEP	475	\$55.90	\$26,553	-	15:47	\$56.03	\$62	0.23%	Other Favored
151	5/5/2015	11:44	ARCC	2,050	\$16.41	\$33,641	-	15:05	\$16.26	(\$313)	-0.93%	Disfavored
152	5/6/2015	10:35	PFE	250	\$33.49	\$8,373	-	16:11	\$33.51	\$5	0.06%	Disfavored
153	5/6/2015	10:35	PFE	1,150	\$33.49	\$38,514	-	16:11	\$33.51	\$23	0.06%	Other Favored
154	5/6/2015	11:18	ARCC	1,400	\$15.98	\$22,372	-	15:33	\$16.17	\$259	1.16%	Other Favored
155	5/6/2015	13:31	T	1,725	\$33.41	\$57,632	-	16:35	\$33.37	(\$69)	-0.12%	Disfavored
156	5/6/2015	13:31	T	525	\$33.41	\$17,540	-	16:35	\$33.37	(\$21)	-0.12%	Other Favored
157	5/6/2015	14:56	T	1,050	\$33.18	\$34,839	-	16:20	\$33.38	\$210	0.60%	Other Favored
158	5/11/2015	12:16	GE	1,850	\$27.03	\$50,006	-	16:18	\$26.92	(\$203)	-0.41%	Disfavored
159	5/11/2015	12:49	COP	550	\$65.52	\$36,036	-	16:18	\$65.25	(\$149)	-0.41%	Disfavored
160	5/14/2015	9:43	DOW	900	\$50.97	\$45,873	-	16:21	\$51.24	\$243	0.53%	Other Favored
161	5/14/2015	10:34	GM	1,500	\$34.86	\$52,290	-	16:45	\$34.60	(\$390)	-0.75%	Disfavored
162	5/14/2015	10:40	F	3,800	\$15.39	\$58,482	-	16:47	\$15.28	(\$418)	-0.71%	Disfavored
163	5/14/2015	11:10	KLAC	650	\$58.61	\$38,097	-	16:33	\$59.40	\$513	1.35%	Other Favored
164	5/14/2015	14:03	CSCO	1,250	\$29.09	\$36,363	-	16:42	\$29.06	(\$38)	-0.10%	Disfavored
165	5/14/2015	15:16	DD	950	\$69.64	\$66,158	-	16:31	\$69.67	\$28	0.04%	Other Favored
166	5/19/2015	9:59	MSEX	2,400	\$21.93	\$52,636	-	16:26	\$21.95	\$44	0.08%	Other Favored
167	5/19/2015	14:18	AAL	450	\$47.92	\$21,564	-	16:28	\$47.91	(\$5)	-0.02%	Disfavored
168	5/19/2015	14:18	AAL	500	\$47.92	\$23,960	-	16:28	\$47.91	(\$5)	-0.02%	Other Favored
169	5/20/2015	9:35	GSK	1,350	\$44.90	\$60,615	-	16:17	\$44.78	(\$162)	-0.27%	Other Favored
170	5/20/2015	12:43	AAL	1,500	\$44.84	\$67,260	-	16:21	\$43.22	(\$2,430)	-3.61%	Disfavored
171	5/20/2015	15:30	STX	900	\$54.61	\$49,149	-	16:14	\$54.60	(\$9)	-0.02%	Other Favored
172	5/21/2015	9:41	F	4,400	\$15.27	\$67,188	-	16:14	\$15.54	\$1,188	1.77%	Other Favored
173	5/21/2015	13:44	SCHW	900	\$31.34	\$28,206	-	16:18	\$31.48	\$126	0.45%	Other Favored
174	5/21/2015	14:00	ETN	240	\$73.18	\$17,563	-	16:16	\$73.40	\$53	0.30%	Other Favored
175	5/22/2015	9:55	AAL	900	\$42.42	\$38,178	847	15:58	\$42.63	\$274	0.72%	Disfavored
176	5/22/2015	11:13	MRK	850	\$59.52	\$50,592	-	16:14	\$59.38	(\$119)	-0.24%	Disfavored
177	5/27/2015	11:36	AA	1,500	\$12.77	\$19,155	-	16:11	\$12.79	\$30	0.16%	Disfavored
178	5/27/2015	11:36	AA	2,500	\$12.77	\$31,925	-	16:11	\$12.79	\$50	0.16%	Other Favored
179	5/29/2015	10:09	IP	1,450	\$52.50	\$76,126	-	15:18	\$51.88	(\$900)	-1.18%	Disfavored
180	5/29/2015	10:31	GE	1,425	\$27.36	\$38,988	-	15:31	\$27.40	\$57	0.15%	Other Favored
181	5/29/2015	10:31	GE	425	\$27.36	\$11,628	-	15:31	\$27.40	\$17	0.15%	Disfavored
182	5/29/2015	10:42	UNP	700	\$100.22	\$70,154	-	15:37	\$101.34	\$784	1.12%	Other Favored
183	5/29/2015	10:46	CSX	1,275	\$34.09	\$43,465	-	15:24	\$34.09	\$0	0.00%	Other Favored
184	6/1/2015	9:46	CSCO	2,450	\$29.17	\$71,457	-	16:23	\$29.26	\$230	0.32%	Other Favored
185	6/1/2015	9:46	COP	600	\$63.43	\$38,058	-	16:19	\$63.61	\$108	0.28%	Other Favored
186	6/1/2015	9:46	COP	400	\$63.43	\$25,372	-	16:19	\$63.61	\$72	0.28%	Disfavored
187	6/1/2015	9:50	UTX	500	\$116.51	\$58,255	-	16:35	\$116.70	\$95	0.16%	Other Favored
188	6/1/2015	10:15	T	1,350	\$34.34	\$46,360	-	16:30	\$34.38	\$53	0.11%	Other Favored
189	6/2/2015	9:45	INTC	775	\$33.36	\$25,854	-	16:26	\$33.25	(\$85)	-0.33%	Disfavored
190	6/2/2015	9:48	IP	875	\$51.43	\$45,001	-	16:28	\$51.17	(\$227)	-0.51%	Disfavored
191	6/2/2015	9:50	CSCO	700	\$29.00	\$20,300	-	16:18	\$29.14	\$97	0.48%	Other Favored
192	6/2/2015	10:29	LMT	525	\$190.04	\$99,771	-	16:43	\$190.77	\$383	0.38%	Other Favored
193	6/2/2015	11:51	D	775	\$69.02	\$53,491	-	16:22	\$69.65	\$488	0.91%	Other Favored
194	6/2/2015	15:20	F	1,500	\$15.24	\$22,860	-	16:23	\$15.25	\$15	0.07%	Other Favored
195	6/3/2015	9:43	ED	600	\$60.37	\$36,222	-	9:46	\$60.34	(\$18)	-0.05%	Other Favored
196	6/4/2015	13:20	PFE	1,604	\$34.16	\$54,793	-	16:25	\$34.33	\$273	0.50%	Other Favored
197	6/4/2015	13:20	PFE	596	\$34.16	\$20,359	-	16:25	\$34.33	\$101	0.50%	Disfavored
198	6/8/2015	13:24	GLW	3,100	\$20.76	\$64,356	-	16:16	\$20.77	\$31	0.05%	Other Favored
199	6/8/2015	13:24	GLW	750	\$20.76	\$15,570	-	16:16	\$20.77	\$7	0.05%	Disfavored
200	6/9/2015	9:34	AAPL	100	\$126.93	\$12,693	-	16:21	\$127.43	\$50	0.39%	Disfavored
201	6/9/2015	9:34	AAPL	230	\$126.93	\$29,194	-	16:21	\$127.43	\$115	0.39%	Other Favored
202	6/9/2015	15:32	RTN	308	\$99.87	\$30,760	-	16:16	\$99.90	\$9	0.03%	Other Favored
203	6/9/2015	15:32	RTN	117	\$99.87	\$11,685	-	16:16	\$99.90	\$4	0.03%	Disfavored
204	6/11/2015	9:32	MNKD	7,900	\$5.80	\$45,819	-	16:20	\$5.70	(\$789)	-1.72%	Disfavored
205	6/11/2015	12:24	AAL	1,600	\$40.23	\$64,368	-	16:21	\$39.91	(\$512)	-0.80%	Disfavored
206	6/12/2015	14:18	ARCC	1,000	\$16.06	\$16,060	-	14:23	\$16.05	(\$10)	-0.06%	Other Favored
207	6/12/2015	14:25	ARCC	2,100	\$16.04	\$33,684	-	14:39	\$16.06	\$32	0.09%	Other Favored
208	6/15/2015	11:25	DD	700	\$68.61	\$48,027	-	16:20	\$69.05	\$308	0.64%	Other Favored
209	6/15/2015	14:28	ETN	350	\$70.79	\$24,777	-	16:31	\$70.89	\$35	0.14%	Disfavored
210	6/15/2015	14:28	ETN	325	\$70.79	\$23,007	-	16:31	\$70.89	\$32	0.14%	Other Favored
211	6/16/2015	10:00	T	2,000	\$34.38	\$68,760	-	16:20	\$34.68	\$600	0.87%	Other Favored
212	6/16/2015	10:21	F	4,400	\$14.95	\$65,780	-	16:26	\$15.03	\$352	0.54%	Other Favored
213	6/16/2015	10:54	USG	1,450	\$27.04	\$39,208	-	16:34	\$26.80	(\$348)	-0.89%	Disfavored
214	6/17/2015	12:43	QCOM	675	\$66.32	\$44,766	-	16:30	\$66.57	\$169	0.38%	Other Favored

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215	6/17/2015	12:48	AA	3,875	\$11.87	\$45,996	-			16:28	\$11.96	\$349	0.76%	Other Favored
216	6/17/2015	14:00	GLW	475	\$20.76	\$9,861	-			16:23	\$20.91	\$71	0.72%	Disfavored
217	6/17/2015	14:00	GLW	3,100	\$20.76	\$64,356	-			16:23	\$20.91	\$465	0.72%	Other Favored
218	6/18/2015	11:41	AA	3,800	\$11.89	\$45,182	-			16:35	\$11.92	\$114	0.25%	Disfavored
219	6/18/2015	11:41	AA	3,000	\$11.89	\$35,670	-			16:35	\$11.92	\$90	0.25%	Other Favored
220	6/18/2015	13:37	IP	200	\$50.89	\$10,178	-			16:31	\$51.04	\$30	0.29%	Other Favored
221	6/19/2015	14:13	PG	725	\$80.64	\$58,464	-			16:20	\$80.54	(\$72)	-0.12%	Other Favored
222	6/19/2015	14:16	PEP	550	\$94.91	\$52,201	-			16:19	\$95.22	\$170	0.33%	Other Favored
223	6/19/2015	14:21	SCHW	450	\$32.64	\$14,688	-			16:11	\$32.62	(\$9)	-0.06%	Disfavored
224	6/19/2015	14:21	SCHW	950	\$32.64	\$31,008	-			16:11	\$32.62	(\$19)	-0.06%	Other Favored
225	6/19/2015	14:22	MRK	775	\$58.05	\$44,989	-			16:12	\$58.04	(\$8)	-0.02%	Other Favored
226	6/23/2015	10:26	ED	360	\$57.92	\$20,851	-			16:20	\$58.08	\$57	0.27%	Other Favored
227	6/23/2015	10:26	ED	415	\$57.92	\$24,037	-			16:20	\$58.08	\$66	0.27%	Disfavored
228	6/23/2015	10:29	AAL	235	\$42.40	\$9,964	-			16:23	\$42.78	\$89	0.90%	Disfavored
229	6/23/2015	10:29	AAL	1,040	\$42.40	\$44,096	-			16:23	\$42.78	\$395	0.90%	Other Favored
230	6/23/2015	10:41	DUK	400	\$71.92	\$28,768	-			16:08	\$71.78	(\$56)	-0.19%	Other Favored
231	6/23/2015	12:06	GLW	400	\$20.89	\$8,356	-			16:28	\$20.97	\$32	0.38%	Disfavored
232	6/23/2015	12:06	GLW	1,175	\$20.89	\$24,546	-			16:28	\$20.97	\$94	0.38%	Other Favored
233	6/24/2015	10:02	DD	650	\$67.36	\$43,784	-			15:25	\$66.46	(\$585)	-1.34%	Disfavored
234	6/24/2015	10:13	GM	1,175	\$35.61	\$41,842	-			15:59	\$35.17	(\$517)	-1.24%	Disfavored
235	6/25/2015	14:53	AAL	1,425	\$42.25	\$60,206	-			16:28	\$42.17	(\$114)	-0.19%	Other Favored
236	6/26/2015	10:22	OXY	900	\$77.65	\$69,885	-			16:32	\$77.65	\$4	0.01%	Other Favored
237	6/26/2015	15:44	HLS	1,100	\$46.64	\$51,304	-			16:45	\$46.89	\$275	0.54%	Other Favored
238	6/26/2015	15:44	HLS	300	\$46.64	\$13,992	-			16:45	\$46.89	\$75	0.54%	Disfavored
239	6/29/2015	10:29	CVX	495	\$97.46	\$48,240	-			16:17	\$96.67	(\$389)	-0.81%	Other Favored
240	6/29/2015	10:29	CVX	880	\$97.46	\$85,760	-			16:17	\$96.67	(\$691)	-0.81%	Disfavored
241	6/29/2015	13:03	OXY	650	\$77.44	\$50,336	-			16:10	\$77.48	\$26	0.05%	Other Favored
242	7/2/2015	10:19	HUM	475	\$187.01	\$88,830	475	15:50	\$187.39	15:54	\$187.77	\$180	0.20%	Other Favored
243	7/2/2015	11:01	F	2,000	\$14.89	\$29,780	-			16:06	\$14.87	(\$40)	-0.13%	Other Favored
244	7/6/2015	10:24	D	475	\$67.33	\$31,982	-			16:06	\$67.85	\$247	0.77%	Other Favored
245	7/6/2015	11:43	GM	1,175	\$32.82	\$38,564	-			16:13	\$32.99	\$199	0.51%	Other Favored
246	7/7/2015	14:06	FB	200	\$86.41	\$17,282	-			16:11	\$87.22	\$162	0.94%	Disfavored
247	7/7/2015	14:06	FB	375	\$86.41	\$32,404	-			16:11	\$87.22	\$304	0.94%	Other Favored
248	7/7/2015	15:42	BAC	2,200	\$16.62	\$36,563	-			16:14	\$16.69	\$155	0.42%	Other Favored
249	7/7/2015	15:48	DD	575	\$59.21	\$34,046	-			16:16	\$59.10	(\$63)	-0.19%	Other Favored
250	7/10/2015	9:33	GM	500	\$31.12	\$15,560	-			16:15	\$31.40	\$140	0.90%	Other Favored
251	7/13/2015	10:38	HUM	400	\$184.76	\$73,904	400	15:59	\$185.07	15:48	\$185.05	\$124	0.17%	Disfavored
252	7/14/2015	13:18	DUK	650	\$73.60	\$47,840	-			16:15	\$73.80	\$130	0.27%	Other Favored
253	7/15/2015	12:14	FEYE	525	\$48.38	\$25,400	-			16:13	\$48.59	\$110	0.43%	Other Favored
254	7/15/2015	12:14	FEYE	625	\$48.38	\$30,238	-			16:13	\$48.59	\$131	0.43%	Disfavored
255	7/17/2015	10:40	TWTR	1,400	\$36.35	\$50,890	-			16:38	\$35.65	(\$980)	-1.93%	Disfavored
256	7/17/2015	15:15	TASR	1,000	\$33.92	\$33,920	-			16:42	\$34.00	\$76	0.22%	Disfavored
257	7/17/2015	15:15	TASR	1,000	\$33.92	\$33,920	-			16:42	\$34.00	\$76	0.22%	Other Favored
258	7/20/2015	10:07	FEYE	1,675	\$47.83	\$80,115	-			16:33	\$46.40	(\$2,395)	-2.99%	Disfavored
259	7/21/2015	9:38	VZ	612	\$46.86	\$28,679	-			16:54	\$46.93	\$42	0.15%	Disfavored
260	7/21/2015	9:38	VZ	1,188	\$46.86	\$55,671	-			16:54	\$46.93	\$82	0.15%	Other Favored
261	7/21/2015	12:20	T	875	\$34.49	\$30,179	-			17:00	\$34.60	\$96	0.32%	Other Favored
262	7/21/2015	12:20	T	575	\$34.49	\$19,832	-			17:00	\$34.60	\$63	0.32%	Disfavored
263	7/21/2015	12:43	PFE	1,400	\$34.99	\$48,986	-			16:21	\$35.13	\$196	0.40%	Other Favored
264	7/21/2015	15:56	GE	1,450	\$26.84	\$38,918	-			16:45	\$26.80	(\$58)	-0.15%	Other Favored
265	7/22/2015	9:33	T	1,700	\$34.16	\$58,069	-			16:33	\$34.25	\$156	0.27%	Other Favored
266	7/22/2015	9:37	VZ	525	\$46.48	\$24,403	-			16:37	\$46.30	(\$96)	-0.39%	Other Favored
267	7/22/2015	9:37	VZ	850	\$46.48	\$39,510	-			16:37	\$46.30	(\$155)	-0.39%	Disfavored
268	7/23/2015	9:40	T	1,275	\$34.14	\$43,529	-			15:40	\$33.91	(\$300)	-0.69%	Disfavored
269	7/24/2015	10:15	NFLX	850	\$110.00	\$93,500	-			16:03	\$109.32	(\$578)	-0.62%	Disfavored
270	7/24/2015	15:22	ARNA	4,400	\$4.07	\$17,908	-			16:05	\$4.04	(\$132)	-0.74%	Other Favored
271	7/29/2015	15:07	IP	700	\$46.88	\$32,816	-			16:09	\$46.92	\$30	0.09%	Disfavored
272	7/29/2015	15:07	IP	700	\$46.88	\$32,816	-			16:09	\$46.92	\$30	0.09%	Other Favored
273	7/30/2015	11:08	BMV	475	\$63.92	\$30,362	-			16:11	\$64.46	\$256	0.84%	Other Favored
274	7/31/2015	11:45	TASR	3,700	\$26.47	\$97,939	-			16:22	\$27.20	\$2,701	2.76%	Other Favored
275	7/31/2015	11:45	TASR	700	\$26.47	\$18,529	-			16:22	\$27.20	\$511	2.76%	Disfavored
276	7/31/2015	11:55	MSFT	1,700	\$46.65	\$79,305	-			16:38	\$46.75	\$170	0.21%	Disfavored
277	7/31/2015	14:23	AAL	1,150	\$40.01	\$46,012	-			16:35	\$40.11	\$115	0.25%	Other Favored
278	8/4/2015	9:47	AAPL	500	\$116.06	\$58,030	-			16:18	\$114.40	(\$830)	-1.43%	Disfavored
279	8/7/2015	11:01	CBS	500	\$50.75	\$25,375	-			16:27	\$50.34	(\$205)	-0.81%	Disfavored
280	8/7/2015	11:01	CBS	400	\$50.75	\$20,300	-			16:27	\$50.34	(\$164)	-0.81%	Other Favored
281	8/10/2015	9:36	CVX	532	\$84.04	\$44,709	-			11:28	\$85.49	\$771	1.73%	Other Favored
282	8/10/2015	9:36	CVX	168	\$84.04	\$14,119	-			11:28	\$85.49	\$244	1.73%	Disfavored
283	8/10/2015	15:11	ARNA	3,400	\$3.50	\$11,900	-			15:37	\$3.50	(\$17)	-0.14%	Other Favored
284	8/12/2015	11:14	T	800	\$33.58	\$26,864	-			15:56	\$33.96	\$300	1.12%	Disfavored
285	8/12/2015	11:14	T	925	\$33.58	\$31,062	-			15:56	\$33.96	\$347	1.12%	Other Favored
286	8/12/2015	11:54	CSCO	1,500	\$27.57	\$41,355	-			15:48	\$27.98	\$615	1.49%	Other Favored

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287	8/12/2015	12:03	BA	400	\$140.11	\$56,044	-			15:34	\$142.60	\$996	1.78%	Other Favored
288	8/13/2015	10:13	PFE	650	\$34.96	\$22,724	-			16:31	\$35.42	\$299	1.32%	Disfavored
289	8/13/2015	10:13	PFE	850	\$34.96	\$29,716	-			16:31	\$35.42	\$391	1.32%	Other Favored
290	8/17/2015	10:04	POT	2,950	\$26.21	\$77,320	-			16:14	\$26.74	\$1,563	2.02%	Other Favored
291	8/18/2015	11:47	CSCO	975	\$28.23	\$27,524	-			16:24	\$28.29	\$58	0.21%	Other Favored
292	8/18/2015	11:58	IP	800	\$47.56	\$38,048	-			16:27	\$47.60	\$32	0.08%	Other Favored
293	8/24/2015	10:07	ARCC	1,500	\$14.79	\$22,185	-			10:10	\$14.79	(\$0)	0.00%	Other Favored
294	8/24/2015	10:31	ARCC	900	\$14.80	\$13,320	-			16:14	\$14.84	\$36	0.27%	Disfavored
295	8/24/2015	10:31	ARCC	2,700	\$14.80	\$39,960	-			16:14	\$14.84	\$108	0.27%	Other Favored
296	8/24/2015	12:47	IP	1,175	\$43.16	\$50,713	-			16:16	\$42.01	(\$1,351)	-2.66%	Disfavored
297	8/24/2015	13:31	PFE	675	\$32.88	\$22,194	-			16:25	\$32.13	(\$506)	-2.28%	Other Favored
298	8/24/2015	13:31	PFE	725	\$32.88	\$23,838	-			16:25	\$32.13	(\$544)	-2.28%	Disfavored
299	8/24/2015	13:38	GSK	900	\$40.72	\$36,648	-			16:14	\$40.17	(\$495)	-1.35%	Disfavored
300	8/25/2015	11:30	MRK	875	\$53.86	\$47,128	-			16:08	\$51.48	(\$2,083)	-4.42%	Disfavored
301	8/26/2015	10:11	KMB	150	\$104.09	\$15,614	-			16:02	\$106.18	\$314	2.01%	Disfavored
302	8/26/2015	10:11	KMB	300	\$104.09	\$31,227	-			16:02	\$106.18	\$627	2.01%	Other Favored
303	8/27/2015	9:34	CSCO	1,700	\$25.90	\$44,030	-			16:28	\$26.17	\$459	1.04%	Other Favored
304	8/27/2015	12:20	AAL	1,180	\$38.14	\$45,005	1,180	15:29	\$38.59	15:37	\$38.71	\$531	1.18%	Disfavored
305	8/27/2015	14:49	C	875	\$53.02	\$46,393	-			16:19	\$53.50	\$420	0.91%	Other Favored
306	8/27/2015	14:56	GM	1,900	\$28.30	\$53,770	-			16:09	\$28.60	\$570	1.06%	Other Favored
307	8/28/2015	10:11	T	900	\$33.14	\$29,826	-			16:10	\$33.27	\$117	0.39%	Other Favored
308	8/28/2015	10:48	PFE	1,080	\$32.83	\$35,456	-			16:10	\$32.68	(\$162)	-0.46%	Disfavored
309	8/28/2015	11:52	ED	600	\$63.11	\$37,866	-			16:23	\$63.60	\$294	0.78%	Disfavored
310	8/28/2015	11:54	DUK	500	\$71.50	\$35,750	-			16:21	\$72.39	\$445	1.24%	Other Favored
311	8/31/2015	10:01	T	875	\$33.02	\$28,893	-			16:36	\$33.16	\$122	0.42%	Other Favored
312	8/31/2015	10:23	D	350	\$69.74	\$24,408	-			16:46	\$69.75	\$4	0.02%	Other Favored
313	8/31/2015	10:23	D	725	\$69.74	\$50,560	-			16:46	\$69.75	\$9	0.02%	Disfavored
314	8/31/2015	14:39	JNJ	500	\$93.85	\$46,925	-			16:42	\$93.98	\$65	0.14%	Other Favored
315	8/31/2015	14:49	GE	1,150	\$24.66	\$28,359	-			16:17	\$24.82	\$184	0.65%	Other Favored
316	9/1/2015	10:57	EMR	850	\$46.44	\$39,474	-			16:09	\$46.34	(\$85)	-0.22%	Disfavored
317	9/1/2015	15:42	PFE	444	\$31.24	\$13,871	-			16:08	\$31.36	\$53	0.38%	Disfavored
318	9/1/2015	15:42	PFE	631	\$31.24	\$19,712	-			16:08	\$31.36	\$76	0.38%	Other Favored
319	9/2/2015	9:32	F	4,400	\$13.83	\$60,852	-			16:23	\$13.84	\$44	0.07%	Disfavored
320	9/2/2015	9:41	F	3,100	\$13.77	\$42,687	-			16:23	\$13.84	\$217	0.51%	Other Favored
321	9/3/2015	9:33	GM	1,875	\$29.24	\$54,825	-			16:28	\$29.11	(\$244)	-0.44%	Disfavored
322	9/4/2015	9:49	C	975	\$51.00	\$49,725	-			16:12	\$50.58	(\$410)	-0.82%	Disfavored
323	9/9/2015	10:35	F	1,050	\$13.67	\$14,354	-			16:33	\$13.55	(\$126)	-0.88%	Disfavored
324	9/9/2015	10:35	F	1,250	\$13.67	\$17,088	-			16:33	\$13.55	(\$150)	-0.88%	Other Favored
325	9/10/2015	9:44	F	1,050	\$13.45	\$14,126	-			16:14	\$13.73	\$290	2.05%	Disfavored
326	9/10/2015	9:44	F	1,350	\$13.45	\$18,163	-			16:14	\$13.73	\$373	2.05%	Other Favored
327	9/10/2015	10:14	F	500	\$13.39	\$6,695	-			10:54	\$13.53	\$72	1.08%	Other Favored
328	9/10/2015	11:09	AA	600	\$9.56	\$5,736	-			16:13	\$9.63	\$42	0.73%	Other Favored
329	9/10/2015	11:09	AA	1,900	\$9.56	\$18,164	-			16:13	\$9.63	\$133	0.73%	Disfavored
330	9/10/2015	14:18	DNKN	625	\$47.50	\$29,688	-			16:16	\$47.43	(\$44)	-0.15%	Other Favored
331	9/10/2015	14:58	IP	550	\$41.83	\$23,007	-			16:19	\$41.82	(\$6)	-0.02%	Other Favored
332	9/11/2015	11:17	AMAT	1,250	\$15.36	\$19,200	-			16:13	\$15.50	\$175	0.91%	Disfavored
333	9/11/2015	11:17	AMAT	1,850	\$15.36	\$28,416	-			16:13	\$15.50	\$259	0.91%	Other Favored
334	9/14/2015	9:50	JNJ	600	\$92.51	\$55,506	-			11:37	\$93.53	\$611	1.10%	Other Favored
335	9/14/2015	9:54	ARNA	1,600	\$2.86	\$4,576	-			16:03	\$2.89	\$48	1.05%	Other Favored
336	9/14/2015	12:22	F	2,800	\$13.63	\$38,164	-			16:14	\$13.77	\$392	1.03%	Other Favored
337	9/15/2015	9:49	IP	725	\$40.93	\$29,674	-			16:38	\$41.10	\$123	0.42%	Other Favored
338	9/15/2015	9:49	IP	325	\$40.93	\$13,302	-			16:38	\$41.10	\$55	0.42%	Disfavored
339	9/15/2015	10:09	DNKN	775	\$47.34	\$36,689	-			16:35	\$47.57	\$178	0.49%	Other Favored
340	9/17/2015	12:38	ETN	400	\$55.87	\$22,348	-			16:42	\$55.05	(\$328)	-1.47%	Disfavored
341	9/17/2015	12:38	ETN	200	\$55.87	\$11,174	-			16:42	\$55.05	(\$164)	-1.47%	Other Favored
342	9/17/2015	13:29	MRK	875	\$53.22	\$46,568	-			16:19	\$53.78	\$490	1.05%	Other Favored
343	9/17/2015	13:57	CSCO	700	\$26.03	\$18,221	-			16:46	\$25.82	(\$147)	-0.81%	Other Favored
344	9/17/2015	13:57	CSCO	400	\$26.03	\$10,412	-			16:46	\$25.82	(\$84)	-0.81%	Disfavored
345	9/17/2015	14:01	VZ	750	\$45.04	\$33,780	-			16:28	\$45.11	\$53	0.16%	Other Favored
346	9/17/2015	14:01	VZ	250	\$45.04	\$11,260	-			16:28	\$45.11	\$18	0.16%	Disfavored
347	9/17/2015	14:56	SCHW	650	\$30.55	\$19,857	-			16:48	\$29.78	(\$500)	-2.52%	Disfavored
348	9/17/2015	14:56	SCHW	425	\$30.55	\$12,983	-			16:48	\$29.78	(\$327)	-2.52%	Other Favored
349	9/17/2015	15:23	GE	1,475	\$25.35	\$37,391	-			16:37	\$25.34	(\$15)	-0.04%	Other Favored
350	9/18/2015	10:01	ETN	875	\$52.84	\$46,235	-			16:16	\$52.93	\$79	0.17%	Other Favored
351	9/18/2015	13:13	EMR	850	\$45.41	\$38,599	-			16:24	\$45.14	(\$230)	-0.59%	Other Favored
352	9/18/2015	13:13	EMR	225	\$45.41	\$10,217	-			16:24	\$45.14	(\$61)	-0.59%	Disfavored
353	9/21/2015	9:41	OXY	575	\$66.51	\$38,243	-			16:09	\$66.80	\$167	0.44%	Other Favored
354	9/22/2015	10:18	KLAC	675	\$48.61	\$32,812	-			16:17	\$49.41	\$540	1.65%	Other Favored
355	9/22/2015	10:42	MRK	275	\$50.42	\$13,866	-			16:33	\$50.74	\$88	0.63%	Disfavored
356	9/22/2015	10:42	MRK	400	\$50.42	\$20,168	-			16:33	\$50.74	\$128	0.63%	Other Favored
357	9/22/2015	11:35	EMR	725	\$44.43	\$32,212	-			16:23	\$44.65	\$159	0.50%	Other Favored
358	9/24/2015	14:01	AMGN	350	\$142.41	\$49,844	-			16:23	\$143.51	\$385	0.77%	Disfavored

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359	9/24/2015	14:01	AMGN	150	\$142.41	\$21,362	-	16:23	\$143.51	\$165	0.77%	Other Favored
360	9/24/2015	15:10	MRK	675	\$50.52	\$34,101	-	16:20	\$50.59	\$47	0.14%	Other Favored
361	9/28/2015	11:25	GM	900	\$29.10	\$26,190	-	16:28	\$28.56	(\$486)	-1.86%	Other Favored
362	9/28/2015	11:25	GM	375	\$29.10	\$10,913	-	16:28	\$28.56	(\$203)	-1.86%	Disfavored
363	9/28/2015	11:26	F	1,025	\$13.31	\$13,643	-	16:20	\$13.12	(\$195)	-1.43%	Other Favored
364	9/28/2015	11:26	F	950	\$13.31	\$12,645	-	16:20	\$13.12	(\$181)	-1.43%	Disfavored
365	9/28/2015	15:58	T	600	\$31.91	\$19,146	-	16:18	\$31.90	(\$6)	-0.03%	Other Favored
366	10/2/2015	11:16	SCHW	1,600	\$26.67	\$42,672	-	16:24	\$27.60	\$1,488	3.49%	Other Favored
367	10/2/2015	11:16	SCHW	300	\$26.67	\$8,001	-	16:24	\$27.60	\$279	3.49%	Disfavored
368	10/2/2015	14:43	D	600	\$68.62	\$41,172	-	16:22	\$69.35	\$438	1.06%	Other Favored
369	10/5/2015	9:41	AAPL	575	\$109.21	\$62,796	-	16:29	\$110.40	\$684	1.09%	Other Favored
370	10/5/2015	10:04	DNKN	200	\$42.31	\$8,462	-	16:32	\$43.10	\$158	1.87%	Other Favored
371	10/5/2015	10:04	DNKN	475	\$42.31	\$20,097	-	16:32	\$43.10	\$375	1.87%	Disfavored
372	10/5/2015	11:20	AMGN	300	\$143.03	\$42,909	-	16:45	\$143.83	\$240	0.56%	Other Favored
373	10/5/2015	11:20	AMGN	100	\$143.03	\$14,303	-	16:45	\$143.83	\$80	0.56%	Disfavored
374	10/5/2015	11:23	OPK	3,200	\$8.81	\$28,192	-	16:41	\$8.89	\$256	0.91%	Disfavored
375	10/5/2015	11:23	OPK	2,300	\$8.81	\$20,263	-	16:41	\$8.89	\$184	0.91%	Other Favored
376	10/6/2015	9:43	JNJ	200	\$93.73	\$18,746	-	16:22	\$93.42	(\$62)	-0.33%	Other Favored
377	10/6/2015	9:43	JNJ	325	\$93.73	\$30,462	-	16:22	\$93.42	(\$101)	-0.33%	Disfavored
378	10/6/2015	9:52	BMJ	700	\$60.81	\$42,567	-	16:19	\$59.88	(\$651)	-1.53%	Disfavored
379	10/6/2015	10:21	AMGN	400	\$141.62	\$56,648	-	16:18	\$140.92	(\$281)	-0.50%	Disfavored
380	10/6/2015	10:52	BA	150	\$134.04	\$20,106	-	16:17	\$134.63	\$88	0.44%	Disfavored
381	10/6/2015	10:52	BA	225	\$134.04	\$30,159	-	16:17	\$134.63	\$133	0.44%	Other Favored
382	10/8/2015	9:40	VOD	1,000	\$31.81	\$31,810	-	16:19	\$32.41	\$600	1.89%	Other Favored
383	10/8/2015	10:16	AAPL	225	\$108.51	\$24,415	-	16:19	\$109.41	\$202	0.83%	Other Favored
384	10/9/2015	10:50	USG	1,600	\$26.50	\$42,400	-	16:08	\$26.35	(\$240)	-0.57%	Disfavored
385	10/9/2015	11:12	COP	400	\$55.83	\$22,332	-	16:07	\$56.16	\$132	0.59%	Other Favored
386	10/9/2015	13:53	EMR	400	\$46.92	\$18,768	-	16:11	\$47.15	\$92	0.49%	Disfavored
387	10/9/2015	13:53	EMR	600	\$46.92	\$28,152	-	16:11	\$47.15	\$138	0.49%	Other Favored
388	10/12/2015	9:54	LLY	475	\$79.58	\$37,801	-	16:31	\$79.53	(\$24)	-0.06%	Disfavored
389	10/12/2015	9:56	PFE	1,900	\$32.96	\$62,624	-	16:43	\$33.22	\$494	0.79%	Other Favored
390	10/12/2015	9:56	MRK	800	\$50.02	\$40,016	-	16:29	\$50.69	\$536	1.34%	Other Favored
391	10/12/2015	10:00	PG	550	\$74.41	\$40,926	-	16:44	\$74.33	(\$44)	-0.11%	Disfavored
392	10/12/2015	10:05	MRK	246	\$49.90	\$12,275	-	16:26	\$50.69	\$194	1.58%	Disfavored
393	10/12/2015	10:05	MRK	304	\$49.90	\$15,170	-	16:26	\$50.69	\$240	1.58%	Other Favored
394	10/12/2015	10:10	M	950	\$50.22	\$47,709	-	16:24	\$50.20	(\$24)	-0.05%	Other Favored
395	10/12/2015	10:51	LLY	300	\$79.22	\$23,766	-	16:30	\$79.53	\$93	0.39%	Other Favored
396	10/13/2015	10:00	PG	275	\$73.74	\$20,279	-	16:12	\$73.98	\$67	0.33%	Other Favored
397	10/13/2015	10:13	PG	275	\$73.69	\$20,265	-	16:07	\$74.13	\$121	0.60%	Other Favored
398	10/14/2015	9:36	C	400	\$50.77	\$20,308	-	16:40	\$50.72	(\$20)	-0.10%	Other Favored
399	10/14/2015	9:36	C	200	\$50.77	\$10,154	-	16:40	\$50.72	(\$10)	-0.10%	Disfavored
400	10/14/2015	10:02	JNJ	250	\$94.70	\$23,675	-	16:21	\$94.60	(\$25)	-0.11%	Other Favored
401	10/14/2015	10:17	JNJ	225	\$94.43	\$21,247	-	16:20	\$94.60	\$38	0.18%	Other Favored
402	10/14/2015	13:47	BA	200	\$135.98	\$27,196	-	16:41	\$134.20	(\$356)	-1.31%	Disfavored
403	10/14/2015	14:06	VZ	275	\$44.09	\$12,125	-	16:33	\$43.99	(\$28)	-0.23%	Other Favored
404	10/14/2015	14:15	VZ	275	\$44.01	\$12,103	-	16:29	\$43.99	(\$6)	-0.05%	Other Favored
405	10/14/2015	15:51	USG	550	\$25.61	\$14,086	-	16:14	\$25.61	(\$0)	0.00%	Other Favored
406	10/15/2015	9:34	AA	5,900	\$9.83	\$57,991	-	16:12	\$9.69	(\$820)	-1.41%	Disfavored
407	10/16/2015	9:42	HON	200	\$98.12	\$19,624	-	16:14	\$97.01	(\$222)	-1.13%	Disfavored
408	10/16/2015	10:03	EMR	400	\$45.71	\$18,284	-	16:17	\$45.27	(\$176)	-0.96%	Disfavored
409	10/16/2015	12:22	RTN	200	\$110.97	\$22,194	-	16:10	\$111.30	\$66	0.30%	Other Favored
410	10/16/2015	12:25	GM	500	\$33.03	\$16,515	-	16:11	\$33.15	\$60	0.36%	Other Favored
411	10/19/2015	10:36	COP	600	\$53.90	\$32,340	-	15:57	\$53.75	(\$90)	-0.28%	Disfavored
412	10/20/2015	14:38	GSK	700	\$41.09	\$28,763	-	16:04	\$41.16	\$49	0.17%	Other Favored
413	10/21/2015	13:16	GLW	2,700	\$16.81	\$45,387	-	16:04	\$16.71	(\$270)	-0.59%	Disfavored
414	10/21/2015	13:46	C	850	\$52.20	\$44,370	-	16:04	\$51.81	(\$332)	-0.75%	Disfavored
415	10/22/2015	9:57	PFE	1,600	\$33.12	\$52,992	-	15:31	\$33.51	\$616	1.16%	Other Favored
416	10/22/2015	13:52	MAC	5,000	\$9.00	\$45,000	-	15:35	\$8.88	(\$625)	-1.39%	Disfavored
417	10/22/2015	15:49	M	225	\$49.85	\$11,216	-	16:10	\$49.88	\$7	0.06%	Disfavored
418	10/22/2015	15:49	M	600	\$49.85	\$29,910	-	16:10	\$49.88	\$18	0.06%	Other Favored
419	10/23/2015	12:08	SO	825	\$46.01	\$37,958	-	16:14	\$45.81	(\$165)	-0.43%	Disfavored
420	10/23/2015	14:05	T	1,700	\$33.86	\$57,562	-	16:23	\$33.70	(\$272)	-0.47%	Disfavored
421	10/23/2015	15:24	D	740	\$73.08	\$54,079	-	16:13	\$73.08	\$0	0.00%	Other Favored
422	10/26/2015	12:11	DFS	325	\$56.49	\$18,359	-	16:13	\$56.74	\$81	0.44%	Other Favored
423	10/26/2015	13:52	CAT	400	\$71.67	\$28,668	-	16:17	\$71.52	(\$60)	-0.21%	Disfavored
424	10/26/2015	13:52	COP	325	\$53.15	\$17,274	-	16:19	\$52.94	(\$68)	-0.40%	Disfavored
425	10/26/2015	14:06	DE	200	\$77.41	\$15,482	-	16:15	\$77.51	\$20	0.13%	Other Favored
426	10/27/2015	9:37	CAT	225	\$68.82	\$15,485	-	16:17	\$70.41	\$358	2.31%	Other Favored
427	10/27/2015	9:38	F	2,300	\$14.96	\$34,408	-	16:18	\$14.88	(\$184)	-0.53%	Disfavored
428	10/27/2015	11:27	T	975	\$33.22	\$32,390	-	16:30	\$33.25	\$29	0.09%	Other Favored
429	10/27/2015	11:27	T	525	\$33.22	\$17,441	-	16:30	\$33.25	\$16	0.09%	Disfavored
430	10/27/2015	14:35	F	2,200	\$14.86	\$32,692	-	16:12	\$14.88	\$44	0.13%	Other Favored

Appendix 1: List of Allocations

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431	10/28/2015	12:58	GILD	250	\$107.67	\$26,918	-	16:05	\$108.10	\$107	0.40%	Disfavored
432	10/28/2015	12:58	GILD	175	\$107.67	\$18,842	-	16:05	\$108.10	\$75	0.40%	Other Favored
433	10/29/2015	10:33	F	800	\$14.70	\$11,760	-	16:07	\$14.72	\$19	0.16%	Other Favored
434	10/29/2015	13:56	IP	250	\$43.01	\$10,753	-	16:11	\$42.98	(\$8)	-0.07%	Other Favored
435	10/29/2015	13:56	IP	425	\$43.01	\$18,279	-	16:11	\$42.98	(\$13)	-0.07%	Disfavored
436	10/30/2015	12:22	PEG	700	\$41.00	\$28,700	-	16:10	\$41.29	\$203	0.71%	Other Favored
437	10/30/2015	12:46	RTN	225	\$118.08	\$26,568	-	16:29	\$118.36	\$63	0.24%	Disfavored
438	10/30/2015	12:46	RTN	125	\$118.08	\$14,760	-	16:29	\$118.36	\$35	0.24%	Other Favored
439	10/30/2015	13:34	CL	475	\$66.88	\$31,768	-	16:22	\$66.35	(\$252)	-0.79%	Disfavored
440	10/30/2015	13:34	CL	200	\$66.88	\$13,376	-	16:22	\$66.35	(\$106)	-0.79%	Other Favored
441	10/30/2015	14:19	WFC	325	\$54.33	\$17,657	-	16:12	\$54.14	(\$62)	-0.35%	Other Favored
442	10/30/2015	14:49	IP	550	\$42.78	\$23,529	-	16:27	\$42.69	(\$50)	-0.21%	Other Favored
443	10/30/2015	14:49	IP	250	\$42.78	\$10,695	-	16:27	\$42.69	(\$23)	-0.21%	Disfavored
444	11/2/2015	15:57	F	2,900	\$14.74	\$42,746	-	16:12	\$14.75	\$29	0.07%	Other Favored
445	11/3/2015	15:02	CSCO	1,875	\$28.56	\$53,550	-	16:12	\$28.61	\$94	0.18%	Other Favored
446	11/4/2015	13:03	F	1,600	\$14.66	\$23,456	-	16:41	\$14.65	(\$16)	-0.07%	Disfavored
447	11/4/2015	13:03	F	1,275	\$14.66	\$18,692	-	16:41	\$14.65	(\$13)	-0.07%	Other Favored
448	11/4/2015	13:04	GM	1,075	\$35.65	\$38,324	-	16:45	\$35.68	\$31	0.08%	Disfavored
449	11/5/2015	9:57	IP	875	\$42.26	\$36,978	-	16:34	\$42.04	(\$193)	-0.52%	Other Favored
450	11/5/2015	15:14	D	475	\$70.20	\$33,345	-	16:31	\$70.24	\$19	0.06%	Other Favored
451	11/5/2015	15:37	PEG	450	\$40.75	\$18,338	-	16:40	\$40.69	(\$27)	-0.15%	Disfavored
452	11/5/2015	15:37	PEG	225	\$40.75	\$9,169	-	16:40	\$40.69	(\$14)	-0.15%	Other Favored
453	11/9/2015	9:43	VZ	780	\$45.21	\$35,264	-	16:20	\$45.15	(\$47)	-0.13%	Other Favored
454	11/9/2015	11:05	IP	325	\$42.02	\$13,657	-	16:09	\$42.11	\$29	0.21%	Other Favored
455	11/9/2015	11:59	HPQ	1,275	\$14.00	\$17,850	-	16:23	\$13.87	(\$166)	-0.93%	Other Favored
456	11/9/2015	11:59	HPQ	1,000	\$14.00	\$14,000	-	16:23	\$13.87	(\$130)	-0.93%	Disfavored
457	11/9/2015	14:38	CSCO	400	\$28.03	\$11,212	-	16:09	\$28.25	\$88	0.78%	Other Favored
458	11/11/2015	9:56	CSCO	875	\$27.92	\$24,430	-	16:32	\$27.84	(\$70)	-0.29%	Other Favored
459	11/11/2015	11:59	WFC	680	\$55.76	\$37,917	-	16:30	\$55.80	\$27	0.07%	Other Favored
460	11/12/2015	11:34	IP	780	\$40.90	\$31,902	-	16:06	\$40.24	(\$515)	-1.61%	Disfavored
461	11/13/2015	9:47	BAC	1,450	\$17.16	\$24,882	-	12:05	\$17.26	\$138	0.55%	Other Favored
462	11/16/2015	11:04	PFE	1,050	\$33.02	\$34,671	-	16:08	\$33.25	\$241	0.70%	Other Favored
463	11/17/2015	15:11	EMR	850	\$48.57	\$41,285	-	16:20	\$48.68	\$93	0.23%	Other Favored
464	11/18/2015	12:02	ARCC	600	\$15.47	\$9,282	-	14:20	\$15.51	\$24	0.26%	Other Favored
465	11/19/2015	9:35	CAT	280	\$68.93	\$19,300	-	10:57	\$69.48	\$154	0.80%	Other Favored
466	11/20/2015	10:28	DFS	200	\$57.54	\$11,508	-	16:07	\$57.04	(\$99)	-0.86%	Other Favored
467	11/20/2015	10:28	DFS	775	\$57.54	\$44,594	-	16:07	\$57.04	(\$385)	-0.86%	Disfavored
468	11/20/2015	11:52	C	500	\$54.76	\$27,380	-	16:14	\$54.75	(\$5)	-0.02%	Other Favored
469	11/23/2015	11:04	PFE	825	\$31.20	\$25,740	-	16:26	\$31.33	\$107	0.42%	Disfavored
470	11/23/2015	11:04	PFE	1,150	\$31.20	\$35,880	-	16:26	\$31.33	\$149	0.42%	Other Favored
471	11/23/2015	12:17	BA	300	\$148.44	\$44,532	-	16:28	\$148.34	(\$30)	-0.07%	Other Favored
472	11/23/2015	12:26	SQ	2,200	\$12.11	\$26,642	-	16:26	\$12.15	\$88	0.33%	Other Favored
473	12/1/2015	9:44	GM	1,150	\$35.81	\$41,182	-	16:21	\$36.35	\$621	1.51%	Other Favored
474	12/1/2015	11:28	DNKN	450	\$41.86	\$18,837	-	16:26	\$41.92	\$28	0.15%	Disfavored
475	12/1/2015	11:28	DNKN	325	\$41.86	\$13,605	-	16:26	\$41.92	\$21	0.15%	Other Favored
476	12/1/2015	14:26	CSCO	400	\$27.38	\$10,952	-	15:39	\$27.46	\$30	0.27%	Other Favored
477	12/2/2015	10:20	IP	950	\$40.65	\$38,618	-	16:43	\$40.10	(\$522)	-1.35%	Disfavored
478	12/2/2015	14:11	DUK	850	\$66.40	\$56,440	-	16:12	\$66.59	\$161	0.29%	Disfavored
479	12/3/2015	9:48	AMGN	165	\$159.22	\$26,271	-	16:26	\$154.68	(\$749)	-2.85%	Disfavored
480	12/3/2015	11:35	NVS	750	\$85.33	\$63,998	-	16:35	\$85.30	(\$23)	-0.04%	Other Favored
481	12/3/2015	11:46	GSK	600	\$40.22	\$24,132	-	16:29	\$39.99	(\$138)	-0.57%	Other Favored
482	12/8/2015	10:20	SCHD	1,000	\$38.76	\$38,760	-	16:26	\$38.87	\$106	0.27%	Other Favored
483	12/9/2015	11:45	AAPL	400	\$116.50	\$46,600	-	16:33	\$115.54	(\$384)	-0.82%	Disfavored
484	12/9/2015	11:45	AAPL	175	\$116.50	\$20,388	-	16:33	\$115.54	(\$168)	-0.82%	Other Favored
485	12/9/2015	13:27	C	500	\$52.44	\$26,220	-	16:33	\$52.81	\$185	0.71%	Disfavored
486	12/9/2015	13:27	C	300	\$52.44	\$15,732	-	16:33	\$52.81	\$111	0.71%	Other Favored
487	12/9/2015	14:21	SNY	2,050	\$42.16	\$86,428	-	16:36	\$42.19	\$61	0.07%	Other Favored
488	12/10/2015	10:06	AEP	950	\$55.38	\$52,611	-	16:16	\$54.88	(\$475)	-0.90%	Disfavored
489	12/10/2015	11:34	AMAT	4,000	\$18.80	\$75,200	-	16:56	\$18.75	(\$200)	-0.27%	Disfavored
490	12/10/2015	11:54	SNY	975	\$41.87	\$40,823	-	16:25	\$41.87	(\$0)	0.00%	Other Favored
491	12/10/2015	12:57	EPC	1,175	\$78.34	\$92,050	-	16:14	\$78.46	\$141	0.15%	Other Favored
492	12/10/2015	15:15	VOD	1,575	\$32.16	\$50,652	-	16:57	\$32.09	(\$110)	-0.22%	Disfavored
493	12/10/2015	15:19	ALK	700	\$84.32	\$59,024	-	16:19	\$84.54	\$152	0.26%	Other Favored
494	12/14/2015	9:58	EPC	1,000	\$77.16	\$77,160	-	16:02	\$76.06	(\$1,102)	-1.43%	Disfavored
495	12/15/2015	11:34	EPC	875	\$76.31	\$66,771	-	16:26	\$76.17	(\$123)	-0.18%	Disfavored
496	12/15/2015	15:34	HPQ	850	\$12.22	\$10,387	-	16:23	\$12.27	\$42	0.41%	Other Favored
497	12/15/2015	15:34	HPQ	2,600	\$12.22	\$31,772	-	16:23	\$12.27	\$130	0.41%	Disfavored
498	12/15/2015	15:58	HON	300	\$98.40	\$29,520	-	16:21	\$98.47	\$21	0.07%	Disfavored
499	12/15/2015	15:58	HON	700	\$98.40	\$68,880	-	16:21	\$98.47	\$49	0.07%	Other Favored
500	12/16/2015	10:09	C	875	\$52.62	\$46,043	-	16:17	\$53.85	\$1,076	2.34%	Other Favored
501	12/16/2015	10:14	PFE	2,200	\$32.21	\$70,862	-	16:26	\$32.50	\$638	0.90%	Other Favored
502	12/16/2015	14:14	BAC	3,400	\$17.49	\$59,466	-	16:35	\$17.73	\$816	1.37%	Other Favored

Appendix 1: List of Allocations

503	12/17/2015	9:43	NVS	850	\$85.81	\$72,939	-		15:48	\$85.66	(\$128)	-0.18%	Disfavored
504	12/17/2015	10:19	MS	1,400	\$32.93	\$46,102	-		16:04	\$32.36	(\$798)	-1.73%	Disfavored
505	12/17/2015	10:50	EPC	625	\$76.60	\$47,875	-		15:56	\$76.05	(\$344)	-0.72%	Disfavored
506	12/17/2015	11:20	AMAT	2,000	\$18.18	\$36,360	-		15:49	\$18.11	(\$150)	-0.41%	Disfavored
507	12/21/2015	11:38	GM	1,100	\$33.70	\$37,070	-		16:06	\$33.77	\$74	0.20%	Other Favored
508	12/21/2015	14:59	CMG	225	\$525.02	\$118,130	225	15:02	\$527.29	\$525.04	\$511	0.43%	Disfavored
509	12/21/2015	15:29	CMG	225	\$522.01	\$117,452	225	15:31	\$524.41	\$520.69	\$540	0.46%	Disfavored
510	12/23/2015	10:09	CMI	500	\$89.03	\$44,515	-		16:10	\$89.56	\$265	0.60%	Other Favored
511	12/23/2015	10:28	DIS	225	\$104.70	\$23,558	-		16:33	\$105.56	\$194	0.82%	Other Favored
512	12/23/2015	10:28	DIS	225	\$104.70	\$23,558	-		16:33	\$105.56	\$194	0.82%	Disfavored
513	12/23/2015	10:28	EPC	425	\$78.44	\$33,337	-		16:24	\$78.65	\$89	0.27%	Other Favored
514	12/23/2015	10:28	EPC	450	\$78.44	\$35,298	-		16:24	\$78.65	\$95	0.27%	Disfavored
515	12/23/2015	12:57	PG	325	\$79.96	\$25,987	-		16:12	\$79.78	(\$59)	-0.23%	Disfavored
516	12/23/2015	13:06	EPC	525	\$78.12	\$41,013	-		16:28	\$78.65	\$278	0.68%	Other Favored
517	12/23/2015	15:59	PFE	300	\$32.57	\$9,771	-		16:06	\$32.58	\$3	0.03%	Other Favored
518	12/28/2015	10:45	CMRX	5,900	\$7.43	\$43,837	-		16:26	\$6.66	(\$4,543)	-10.36%	Disfavored
519	12/28/2015	10:52	AMGN	500	\$161.11	\$80,555	-		16:26	\$161.73	\$310	0.38%	Other Favored
520	12/28/2015	10:55	AAPL	700	\$106.22	\$74,354	-		16:26	\$106.81	\$413	0.56%	Other Favored
521	12/28/2015	10:55	AAPL	175	\$106.22	\$18,589	-		16:26	\$106.81	\$103	0.56%	Disfavored
522	12/28/2015	15:55	PFE	1,700	\$32.40	\$55,080	-		18:54	\$32.39	(\$17)	-0.03%	Other Favored
523	12/29/2015	11:48	PM	475	\$89.02	\$42,285	-		16:36	\$89.36	\$161	0.38%	Other Favored
524	12/30/2015	15:07	LUV	450	\$43.57	\$19,607	-		16:17	\$43.45	(\$54)	-0.28%	Other Favored
525	12/30/2015	15:07	LUV	525	\$43.57	\$22,874	-		16:17	\$43.45	(\$63)	-0.28%	Disfavored
526	12/30/2015	15:35	CM	500	\$66.36	\$33,180	-		16:14	\$66.52	\$80	0.24%	Other Favored
527	1/4/2016	10:56	C	450	\$50.50	\$22,725	-		16:30	\$51.18	\$306	1.35%	Other Favored
528	1/4/2016	10:56	C	450	\$50.50	\$22,725	-		16:30	\$51.18	\$306	1.35%	Disfavored
529	1/4/2016	10:56	BAC	1,900	\$16.30	\$30,970	-		16:27	\$16.47	\$323	1.04%	Other Favored
530	1/4/2016	10:56	BAC	1,100	\$16.30	\$17,930	-		16:27	\$16.47	\$187	1.04%	Disfavored
531	1/4/2016	14:36	JNJ	575	\$99.65	\$57,299	-		16:28	\$100.48	\$477	0.83%	Other Favored
532	1/4/2016	14:51	AMGN	350	\$156.22	\$54,677	-		16:22	\$157.27	\$367	0.67%	Other Favored
533	1/5/2016	9:42	AA	5,250	\$9.57	\$50,264	-		17:04	\$9.25	(\$1,701)	-3.38%	Other Favored
534	1/5/2016	9:42	AA	11,400	\$9.57	\$109,144	-		17:04	\$9.25	(\$3,694)	-3.38%	Disfavored
535	1/5/2016	9:52	D	475	\$66.44	\$31,559	-		16:40	\$68.05	\$765	2.42%	Other Favored
536	1/5/2016	9:55	F	1,800	\$13.72	\$24,696	-		17:00	\$13.73	\$18	0.07%	Disfavored
537	1/5/2016	9:55	F	2,000	\$13.72	\$27,440	-		17:00	\$13.73	\$20	0.07%	Other Favored
538	1/5/2016	15:03	GM	1,500	\$32.33	\$48,495	-		16:37	\$32.43	\$150	0.31%	Other Favored
539	1/5/2016	15:03	GM	300	\$32.33	\$9,699	-		16:37	\$32.43	\$30	0.31%	Disfavored
540	1/6/2016	10:31	CSCO	2,200	\$25.90	\$56,980	-		16:35	\$26.00	\$231	0.40%	Other Favored
541	1/6/2016	11:12	F	3,125	\$13.20	\$41,237	-		16:39	\$13.11	(\$268)	-0.65%	Disfavored
542	1/6/2016	11:12	F	3,650	\$13.20	\$48,165	-		16:39	\$13.11	(\$313)	-0.65%	Other Favored
543	1/6/2016	13:19	NVS	465	\$84.71	\$39,390	-		16:44	\$84.96	\$118	0.30%	Other Favored
544	1/6/2016	13:19	NVS	210	\$84.71	\$17,789	-		16:44	\$84.96	\$54	0.30%	Disfavored
545	1/6/2016	14:40	PFE	1,425	\$31.56	\$44,978	-		16:28	\$31.65	\$124	0.27%	Other Favored
546	1/6/2016	14:50	MRK	775	\$52.22	\$40,471	-		16:41	\$52.41	\$147	0.36%	Other Favored
547	1/7/2016	9:52	GSK	850	\$39.41	\$33,499	-		16:39	\$39.02	(\$332)	-0.99%	Other Favored
548	1/7/2016	9:52	GSK	550	\$39.41	\$21,676	-		16:39	\$39.02	(\$215)	-0.99%	Disfavored
549	1/7/2016	11:44	GM	900	\$30.40	\$27,360	-		16:37	\$29.91	(\$441)	-1.61%	Other Favored
550	1/7/2016	12:38	F	2,800	\$12.77	\$35,756	-		16:35	\$12.67	(\$280)	-0.78%	Other Favored
551	1/7/2016	12:39	SCHD	725	\$37.36	\$27,086	-		13:01	\$37.36	\$0	0.00%	Other Favored
552	1/7/2016	13:05	GILD	400	\$97.60	\$39,040	-		16:26	\$96.25	(\$540)	-1.38%	Disfavored
553	1/7/2016	13:16	T	1,000	\$33.78	\$33,780	-		16:37	\$33.51	(\$270)	-0.80%	Disfavored
554	1/7/2016	14:58	PFE	900	\$31.36	\$28,224	-		16:23	\$31.40	\$36	0.13%	Other Favored
555	1/8/2016	9:43	NVS	450	\$83.19	\$37,436	-		14:45	\$82.10	(\$491)	-1.31%	Disfavored
556	1/8/2016	10:05	CSCO	1,425	\$25.26	\$35,996	-		14:46	\$25.06	(\$285)	-0.79%	Disfavored
557	1/8/2016	15:13	EIX	300	\$58.22	\$17,466	-		17:03	\$58.28	\$18	0.10%	Other Favored
558	1/11/2016	9:31	F	2,300	\$12.73	\$29,279	-		16:24	\$12.75	\$46	0.16%	Disfavored
559	1/11/2016	9:37	F	300	\$12.68	\$3,804	-		16:24	\$12.75	\$21	0.55%	Other Favored
560	1/11/2016	9:37	F	800	\$12.68	\$10,144	-		16:24	\$12.75	\$56	0.55%	Disfavored
561	1/11/2016	10:50	PFE	650	\$30.94	\$20,111	-		16:36	\$31.11	\$110	0.55%	Other Favored
562	1/11/2016	11:04	IP	715	\$36.00	\$25,740	-		16:32	\$36.40	\$286	1.11%	Other Favored
563	1/11/2016	11:04	IP	160	\$36.00	\$5,760	-		16:32	\$36.40	\$64	1.11%	Disfavored
564	1/12/2016	11:22	EPC	725	\$73.32	\$53,157	-		15:08	\$73.60	\$203	0.38%	Other Favored
565	1/12/2016	11:22	EPC	175	\$73.32	\$12,831	-		15:08	\$73.60	\$49	0.38%	Disfavored
566	1/13/2016	11:56	F	2,200	\$12.28	\$27,005	-		16:31	\$12.22	(\$121)	-0.45%	Disfavored
567	1/13/2016	11:56	F	4,600	\$12.28	\$56,465	-		16:31	\$12.22	(\$253)	-0.45%	Other Favored
568	1/13/2016	14:34	AMGN	500	\$146.90	\$73,450	-		17:02	\$145.60	(\$650)	-0.88%	Disfavored
569	1/13/2016	14:34	AMGN	125	\$146.90	\$18,363	-		17:02	\$145.60	(\$163)	-0.88%	Other Favored
570	1/13/2016	14:43	AAL	900	\$39.70	\$35,730	-		16:16	\$40.10	\$360	1.01%	Other Favored
571	1/13/2016	15:14	PFE	975	\$30.42	\$29,660	-		17:07	\$30.38	(\$39)	-0.13%	Other Favored
572	1/13/2016	15:51	VZ	600	\$44.10	\$26,460	-		16:23	\$44.12	\$12	0.05%	Other Favored
573	1/14/2016	10:03	F	950	\$11.83	\$11,239	-		16:34	\$12.20	\$351	3.13%	Disfavored
574	1/14/2016	10:03	F	3,450	\$11.83	\$40,814	-		16:34	\$12.20	\$1,277	3.13%	Other Favored

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575	1/14/2016	10:10	GM	1,475	\$29.48	\$43,483	-			16:22	\$30.30	\$1,210	2.78%	Other Favored
576	1/15/2016	11:58	SRPT	2,800	\$14.80	\$41,440	2,800	14:14	\$14.86	16:04	\$14.10	\$168	0.41%	Disfavored
577	1/19/2016	9:31	F	600	\$12.04	\$7,224	-			16:31	\$11.93	(\$66)	-0.91%	Disfavored
578	1/19/2016	9:31	F	2,175	\$12.04	\$26,187	-			16:31	\$11.93	(\$239)	-0.91%	Other Favored
579	1/19/2016	10:09	IP	300	\$36.16	\$10,848	-			16:34	\$35.75	(\$123)	-1.14%	Other Favored
580	1/19/2016	10:09	IP	375	\$36.16	\$13,560	-			16:34	\$35.75	(\$154)	-1.14%	Disfavored
581	1/19/2016	10:18	QCOM	1,000	\$46.01	\$46,010	-			16:40	\$46.10	\$90	0.20%	Other Favored
582	1/19/2016	10:46	T	800	\$34.12	\$27,296	-			16:26	\$34.51	\$312	1.14%	Other Favored
583	1/19/2016	14:09	NVS	250	\$80.58	\$20,145	-			16:43	\$81.00	\$105	0.52%	Disfavored
584	1/19/2016	14:09	NVS	150	\$80.58	\$12,087	-			16:43	\$81.00	\$63	0.52%	Other Favored
585	1/20/2016	9:56	IP	300	\$34.62	\$10,386	-			16:20	\$35.29	\$201	1.94%	Other Favored
586	1/20/2016	11:44	NFLX	900	\$102.44	\$92,196	900	13:38	\$103.19	13:41	\$103.72	\$675	0.73%	Disfavored
587	1/20/2016	12:06	SCHW	875	\$24.70	\$21,613	-			16:37	\$24.98	\$245	1.13%	Other Favored
588	1/20/2016	13:16	CSCO	1,075	\$22.51	\$24,198	-			16:34	\$22.95	\$473	1.95%	Other Favored
589	1/20/2016	13:53	GS	750	\$153.87	\$115,403	750	15:15	\$154.89	15:24	\$155.83	\$765	0.66%	Disfavored
590	1/20/2016	15:41	CL	1,775	\$62.70	\$111,293	-			16:38	\$62.60	(\$178)	-0.16%	Disfavored
591	1/21/2016	9:44	GILD	1,875	\$89.40	\$167,625	1,875	10:03	\$89.98	11:11	\$89.64	\$1,088	0.65%	Disfavored
592	1/21/2016	11:00	BIIB	525	\$265.01	\$139,130	525	11:04	\$267.29	11:19	\$267.10	\$1,196	0.86%	Disfavored
593	1/21/2016	11:20	EPC	500	\$70.00	\$35,000	-			16:55	\$70.55	\$275	0.79%	Other Favored
594	1/21/2016	11:29	AMGN	400	\$152.01	\$60,804	-			16:52	\$153.00	\$396	0.65%	Other Favored
595	1/21/2016	12:13	SCHW	5,000	\$25.05	\$125,250	-			17:15	\$24.33	(\$3,600)	-2.87%	Disfavored
596	1/21/2016	12:20	GS	400	\$154.11	\$61,644	-			17:10	\$151.99	(\$848)	-1.38%	Disfavored
597	1/21/2016	14:23	D	500	\$68.01	\$34,005	-			17:00	\$68.49	\$240	0.71%	Other Favored
598	1/21/2016	14:25	NVS	675	\$79.62	\$53,744	-			17:07	\$79.76	\$92	0.17%	Other Favored
599	1/21/2016	14:26	IP	775	\$35.28	\$27,342	-			17:03	\$35.46	\$140	0.51%	Other Favored
600	1/22/2016	12:23	GM	4,700	\$29.25	\$137,475	4,700	15:59	\$29.28	16:03	\$29.28	\$141	0.10%	Disfavored
601	1/25/2016	9:47	BAC	9,000	\$13.31	\$119,790	-			16:39	\$12.95	(\$3,240)	-2.70%	Disfavored
602	1/25/2016	10:27	IP	1,275	\$34.61	\$44,128	-			16:40	\$32.57	(\$2,601)	-5.89%	Disfavored
603	1/26/2016	9:49	MRK	875	\$50.95	\$44,581	-			16:37	\$51.45	\$438	0.98%	Other Favored
604	1/26/2016	9:58	GM	1,150	\$29.06	\$33,419	-			16:52	\$29.60	\$621	1.86%	Other Favored
605	1/26/2016	13:43	CLX	400	\$124.92	\$49,968	-			16:33	\$125.55	\$252	0.50%	Other Favored
606	1/27/2016	9:36	BA	475	\$118.21	\$56,150	-			16:52	\$116.58	(\$774)	-1.38%	Disfavored
607	1/27/2016	11:22	AAPL	1,275	\$94.16	\$120,054	1,275	11:43	\$95.08	11:53	\$95.18	\$1,173	0.98%	Disfavored
608	1/27/2016	12:07	NFLX	1,275	\$95.10	\$121,253	-			16:44	\$92.53	(\$3,277)	-2.70%	Disfavored
609	1/27/2016	14:58	EPC	500	\$71.11	\$35,555	-			16:43	\$71.28	\$86	0.24%	Other Favored
610	1/27/2016	15:00	NWL	1,300	\$37.20	\$48,365	-			16:29	\$37.13	(\$100)	-0.21%	Other Favored
611	1/27/2016	15:04	AMGN	370	\$149.51	\$55,319	370	15:58	\$150.34	16:01	\$150.47	\$307	0.56%	Disfavored
612	1/27/2016	15:13	MRK	875	\$50.10	\$43,838	-			16:40	\$50.37	\$236	0.54%	Other Favored
613	1/28/2016	9:40	CSCO	1,000	\$23.44	\$23,440	-			16:34	\$23.09	(\$350)	-1.49%	Other Favored
614	1/28/2016	9:40	CSCO	400	\$23.44	\$9,376	-			16:34	\$23.09	(\$140)	-1.49%	Disfavored
615	1/28/2016	9:55	LLY	475	\$80.31	\$38,147	-			16:50	\$77.00	(\$1,572)	-4.12%	Other Favored
616	1/28/2016	9:57	F	1,860	\$11.58	\$21,539	-			16:40	\$11.65	\$130	0.60%	Other Favored
617	1/28/2016	9:57	F	340	\$11.58	\$3,937	-			16:40	\$11.65	\$24	0.60%	Disfavored
618	1/28/2016	10:07	GSK	775	\$40.28	\$31,217	-			16:46	\$40.47	\$147	0.47%	Other Favored
619	1/28/2016	11:46	QCOM	825	\$44.21	\$36,473	-			16:53	\$43.55	(\$545)	-1.49%	Disfavored
620	1/28/2016	11:49	T	850	\$35.21	\$29,929	-			16:26	\$35.42	\$179	0.60%	Other Favored
621	1/28/2016	13:58	MRK	2,500	\$49.12	\$122,800	2,500	15:56	\$49.24	16:01	\$49.20	\$300	0.24%	Disfavored
622	1/29/2016	9:41	GM	4,400	\$29.11	\$128,084	4,400	12:29	\$29.43	13:55	\$29.28	\$1,408	1.10%	Disfavored
623	1/29/2016	14:32	F	8,975	\$11.77	\$105,639	8,975	15:00	\$11.83	15:18	\$11.87	\$535	0.51%	Disfavored
624	2/1/2016	10:01	EPC	300	\$72.10	\$21,630	-			16:34	\$73.49	\$417	1.93%	Other Favored
625	2/1/2016	12:07	BAC	7,900	\$13.87	\$109,573	7,900	15:18	\$13.95	15:32	\$13.98	\$632	0.58%	Disfavored
626	2/2/2016	10:35	GE	1,000	\$28.11	\$28,110	-			16:36	\$28.25	\$140	0.50%	Other Favored
627	2/2/2016	10:44	F	11,800	\$11.61	\$137,035	-			16:40	\$11.52	(\$1,099)	-0.80%	Disfavored
628	2/2/2016	11:48	CSCO	1,150	\$22.93	\$26,370	-			16:40	\$22.83	(\$115)	-0.44%	Other Favored
629	2/2/2016	11:48	CSCO	450	\$22.93	\$10,319	-			16:40	\$22.83	(\$45)	-0.44%	Disfavored
630	2/2/2016	12:12	AMGN	250	\$149.00	\$37,250	-			16:26	\$150.11	\$278	0.74%	Other Favored
631	2/3/2016	10:17	BAC	7,700	\$12.62	\$97,174	7,700	10:55	\$12.80	11:04	\$12.71	\$1,386	1.43%	Disfavored
632	2/3/2016	11:06	F	1,650	\$11.11	\$18,332	-			16:33	\$11.46	\$577	3.15%	Other Favored
633	2/3/2016	11:06	F	550	\$11.11	\$6,111	-			16:33	\$11.46	\$193	3.15%	Disfavored
634	2/3/2016	11:06	GM	900	\$28.40	\$25,560	-			16:42	\$28.95	\$495	1.94%	Other Favored
635	2/3/2016	11:53	GS	1,000	\$150.08	\$150,080	1,000	14:21	\$151.38	14:23	\$151.45	\$1,300	0.87%	Disfavored
636	2/3/2016	11:54	VOD	300	\$31.24	\$9,372	-			16:50	\$31.58	\$102	1.09%	Disfavored
637	2/3/2016	11:54	VOD	675	\$31.24	\$21,087	-			16:50	\$31.58	\$229	1.09%	Other Favored
638	2/3/2016	12:33	YHOO	4,000	\$26.94	\$107,760	4,000	13:44	\$27.26	13:48	\$27.27	\$1,280	1.19%	Disfavored
639	2/3/2016	13:22	BAC	8,100	\$12.62	\$102,222	8,100	14:14	\$12.78	14:35	\$12.92	\$1,296	1.27%	Disfavored
640	2/3/2016	15:16	WFC	700	\$47.60	\$33,320	-			16:53	\$47.64	\$28	0.08%	Other Favored
641	2/4/2016	10:00	PFE	875	\$29.06	\$25,428	-			16:58	\$29.00	(\$53)	-0.21%	Other Favored
642	2/4/2016	10:00	PFE	300	\$29.06	\$8,718	-			16:58	\$29.00	(\$18)	-0.21%	Disfavored
643	2/4/2016	11:55	VOD	950	\$30.70	\$29,165	-			16:41	\$30.90	\$190	0.65%	Other Favored
644	2/4/2016	12:28	MRK	600	\$48.62	\$29,172	-			16:33	\$48.74	\$72	0.25%	Other Favored
645	2/5/2016	11:19	AMGN	270	\$146.10	\$39,447	-			16:26	\$145.32	(\$211)	-0.53%	Other Favored
646	2/5/2016	11:19	AMGN	100	\$146.10	\$14,610	-			16:26	\$145.32	(\$78)	-0.53%	Disfavored

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647	2/5/2016	11:33	AMZN	300	\$506.20	\$151,860	300	11:58	\$510.99	12:03	\$511.67	\$1,437	0.95%	Disfavored
648	2/5/2016	13:15	AMZN	300	\$505.60	\$151,680	-			16:12	\$501.98	(\$1,086)	-0.72%	Disfavored
649	2/8/2016	14:21	BAC	4,400	\$12.16	\$53,504	-			16:03	\$12.28	\$528	0.99%	Other Favored
650	2/9/2016	10:41	IP	700	\$33.93	\$23,751	-			16:41	\$35.13	\$838	3.53%	Other Favored
651	2/9/2016	10:41	IP	300	\$33.93	\$10,179	-			16:41	\$35.13	\$359	3.53%	Disfavored
652	2/9/2016	12:16	F	900	\$11.37	\$10,233	-			16:43	\$11.39	\$18	0.18%	Disfavored
653	2/9/2016	12:16	F	1,875	\$11.37	\$21,319	-			16:43	\$11.39	\$37	0.18%	Other Favored
654	2/11/2016	11:45	GM	4,400	\$27.10	\$119,240	-			16:17	\$26.95	(\$660)	-0.55%	Disfavored
655	2/11/2016	15:01	IP	700	\$33.30	\$23,310	-			16:17	\$33.13	(\$120)	-0.52%	Disfavored
656	2/12/2016	9:34	PFE	800	\$29.17	\$23,339	-			16:26	\$29.36	\$149	0.64%	Other Favored
657	2/12/2016	9:34	PFE	1,075	\$29.17	\$31,362	-			16:26	\$29.36	\$200	0.64%	Disfavored
658	2/12/2016	15:20	SCHW	875	\$22.78	\$19,933	-			16:28	\$22.82	\$35	0.18%	Other Favored
659	2/17/2016	9:38	GSK	1,000	\$39.32	\$39,320	-			16:31	\$39.40	\$80	0.20%	Other Favored
660	2/17/2016	10:08	GILD	475	\$90.03	\$42,763	-			16:23	\$89.35	(\$322)	-0.75%	Disfavored
661	2/17/2016	13:05	WFC	900	\$48.18	\$43,362	-			16:16	\$48.19	\$9	0.02%	Other Favored
662	2/17/2016	13:55	PFE	975	\$29.64	\$28,899	-			16:39	\$29.79	\$146	0.51%	Other Favored
663	2/18/2016	12:39	MET	775	\$39.07	\$30,279	-			16:23	\$39.20	\$101	0.33%	Other Favored
664	2/19/2016	10:28	BAC	2,875	\$12.03	\$34,586	-			16:33	\$12.12	\$259	0.75%	Other Favored
665	2/19/2016	11:15	GM	675	\$28.52	\$19,251	-			16:32	\$28.78	\$175	0.91%	Other Favored
666	2/22/2016	12:16	CY	1,850	\$7.59	\$14,042	-			16:39	\$7.69	\$185	1.32%	Other Favored
667	2/22/2016	12:16	CY	2,050	\$7.59	\$15,560	-			16:39	\$7.69	\$205	1.32%	Disfavored
668	2/23/2016	11:09	FIT	3,800	\$13.19	\$50,122	3,800	11:36	\$13.44	11:39	\$13.44	\$950	1.90%	Disfavored
669	2/24/2016	15:25	FIT	4,400	\$12.29	\$54,090	4,400	15:58	\$12.32	16:00	\$12.32	\$118	0.22%	Disfavored
670	2/25/2016	12:16	FIT	4,100	\$12.30	\$50,430	-			16:22	\$12.25	(\$205)	-0.41%	Disfavored
671	2/26/2016	15:55	WY	1,075	\$25.60	\$27,520	-			16:13	\$25.59	(\$11)	-0.04%	Other Favored
672	2/29/2016	14:32	AMGN	1,000	\$143.56	\$143,560	-			15:44	\$142.44	(\$1,120)	-0.78%	Disfavored
673	3/1/2016	12:38	FIT	5,900	\$12.15	\$71,685	5,900	13:39	\$12.28	13:57	\$12.31	\$767	1.07%	Disfavored
674	3/1/2016	12:54	CLX	475	\$125.35	\$59,541	-			16:12	\$125.47	\$57	0.10%	Other Favored
675	3/2/2016	14:21	GILD	400	\$88.00	\$35,200	-			16:24	\$88.75	\$300	0.85%	Other Favored
676	3/3/2016	10:10	D	100	\$68.31	\$6,831	-			16:07	\$69.99	\$168	2.46%	Disfavored
677	3/3/2016	10:10	D	300	\$68.31	\$20,493	-			16:07	\$69.99	\$504	2.46%	Other Favored
678	3/3/2016	11:21	CSCO	400	\$26.65	\$10,660	-			16:08	\$26.79	\$57	0.54%	Other Favored
679	3/4/2016	14:54	PFE	1,100	\$29.72	\$32,692	-			16:26	\$29.67	(\$55)	-0.17%	Disfavored
680	3/4/2016	14:54	PFE	400	\$29.72	\$11,888	-			16:26	\$29.67	(\$20)	-0.17%	Other Favored
681	3/4/2016	15:15	CSCO	121	\$26.67	\$3,227	-			16:20	\$26.80	\$16	0.49%	Other Favored
682	3/4/2016	15:50	HD	120	\$125.32	\$15,038	-			16:14	\$125.50	\$22	0.14%	Other Favored
683	3/4/2016	15:57	NVS	200	\$72.22	\$14,444	-			16:28	\$72.22	\$0	0.00%	Other Favored
684	3/7/2016	11:05	CLX	300	\$123.93	\$37,179	-			16:10	\$123.44	(\$147)	-0.40%	Disfavored
685	3/7/2016	13:31	AAPL	225	\$101.61	\$22,862	-			16:05	\$101.85	\$54	0.24%	Other Favored
686	3/7/2016	13:31	CLX	275	\$123.36	\$33,924	-			16:13	\$123.69	\$90	0.27%	Other Favored
687	3/7/2016	13:40	HLT	400	\$21.63	\$8,652	-			15:59	\$21.55	(\$32)	-0.37%	Other Favored
688	3/7/2016	14:31	GS	225	\$154.86	\$34,843	-			16:08	\$155.31	\$102	0.29%	Disfavored
689	3/8/2016	10:44	C	550	\$41.52	\$22,836	-			16:01	\$41.05	(\$259)	-1.13%	Disfavored
690	3/8/2016	10:48	AMGN	275	\$145.12	\$39,908	-			16:00	\$144.65	(\$129)	-0.32%	Disfavored
691	3/8/2016	14:01	PFE	900	\$29.49	\$26,541	-			16:01	\$29.36	(\$117)	-0.44%	Disfavored
692	3/9/2016	10:52	F	676	\$13.06	\$8,829	-			16:14	\$13.17	\$74	0.84%	Other Favored
693	3/9/2016	12:50	MRK	525	\$52.21	\$27,410	-			16:20	\$52.36	\$79	0.29%	Other Favored
694	3/11/2016	9:53	BMJ	450	\$65.12	\$29,304	-			16:19	\$64.96	(\$72)	-0.25%	Disfavored
695	3/11/2016	11:49	PG	375	\$81.71	\$30,641	-			16:12	\$81.88	\$65	0.21%	Other Favored
696	3/11/2016	13:07	XOM	250	\$82.40	\$20,600	-			16:14	\$82.48	\$20	0.10%	Disfavored
697	3/11/2016	13:07	XOM	125	\$82.40	\$10,300	-			16:14	\$82.48	\$10	0.10%	Other Favored
698	3/11/2016	13:08	BMJ	300	\$64.60	\$19,380	-			16:18	\$64.96	\$108	0.56%	Other Favored
699	3/14/2016	12:50	OKE	650	\$27.67	\$17,982	-			16:09	\$28.18	\$335	1.86%	Other Favored
700	3/15/2016	9:50	PFE	875	\$29.81	\$26,084	-			16:53	\$29.64	(\$149)	-0.57%	Disfavored
701	3/15/2016	12:24	AIG	500	\$52.34	\$26,170	-			16:57	\$53.00	\$330	1.26%	Other Favored
702	3/15/2016	14:30	GSK	125	\$39.96	\$4,995	-			16:59	\$40.00	\$5	0.10%	Disfavored
703	3/15/2016	14:30	GSK	200	\$39.96	\$7,992	-			16:59	\$40.00	\$8	0.10%	Other Favored
704	3/15/2016	15:07	NVS	230	\$72.73	\$16,728	-			16:52	\$72.90	\$39	0.23%	Other Favored
705	3/16/2016	10:49	PFE	775	\$29.18	\$22,615	-			16:48	\$29.04	(\$109)	-0.48%	Disfavored
706	3/16/2016	15:21	AIG	500	\$52.96	\$26,480	-			16:57	\$53.04	\$38	0.14%	Other Favored
707	3/17/2016	9:40	BAC	2,400	\$13.10	\$31,440	-			16:39	\$13.39	\$696	2.21%	Other Favored
708	3/17/2016	11:46	BMJ	400	\$61.13	\$24,452	-			16:51	\$61.45	\$128	0.52%	Other Favored
709	3/17/2016	13:12	LLY	300	\$68.57	\$20,571	-			16:54	\$69.18	\$183	0.89%	Disfavored
710	3/17/2016	13:12	LLY	125	\$68.57	\$8,571	-			16:54	\$69.18	\$76	0.89%	Other Favored
711	3/17/2016	15:11	RTN	280	\$122.72	\$34,362	-			16:56	\$125.00	\$638	1.86%	Disfavored
712	3/17/2016	15:45	OKE	700	\$30.29	\$21,203	-			16:54	\$30.22	(\$49)	-0.23%	Disfavored
713	3/18/2016	13:18	CSCO	675	\$28.09	\$18,961	-			16:40	\$28.33	\$162	0.85%	Other Favored
714	3/18/2016	14:56	T	875	\$38.70	\$33,863	-			16:46	\$38.65	(\$44)	-0.13%	Other Favored
715	3/21/2016	10:10	ABBV	200	\$56.24	\$11,248	-			16:31	\$56.01	(\$46)	-0.41%	Disfavored
716	3/21/2016	10:10	ABBV	450	\$56.24	\$25,308	-			16:31	\$56.01	(\$104)	-0.41%	Other Favored
717	3/22/2016	9:39	AA	3,400	\$9.71	\$33,014	-			16:38	\$9.85	\$476	1.44%	Other Favored
718	3/22/2016	9:50	RTN	206	\$123.00	\$25,338	-			16:28	\$123.77	\$159	0.63%	Other Favored

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719	3/22/2016	11:56	KMB	290	\$133.00	\$38,570	-	16:31	\$133.64	\$186	0.48%	Other Favored
720	3/22/2016	15:03	CLX	240	\$126.10	\$30,264	-	16:32	\$126.32	\$53	0.17%	Other Favored
721	3/23/2016	10:30	AA	2,200	\$9.55	\$21,010	-	16:27	\$9.36	(\$418)	-1.99%	Disfavored
722	3/23/2016	10:30	AA	2,200	\$9.55	\$21,010	-	16:27	\$9.36	(\$418)	-1.99%	Other Favored
723	3/23/2016	10:59	MET	700	\$43.57	\$30,499	-	16:30	\$43.40	(\$119)	-0.39%	Other Favored
724	3/23/2016	11:02	OKE	750	\$29.05	\$21,788	-	16:52	\$28.44	(\$458)	-2.10%	Other Favored
725	3/23/2016	11:19	JCI	925	\$37.93	\$35,085	-	16:18	\$38.09	\$148	0.42%	Other Favored
726	3/23/2016	11:20	WFC	775	\$49.93	\$38,696	-	16:49	\$49.85	(\$62)	-0.16%	Other Favored
727	3/23/2016	11:44	CSCO	975	\$27.95	\$27,251	-	16:45	\$27.83	(\$117)	-0.43%	Other Favored
728	3/23/2016	11:52	VZ	500	\$52.92	\$26,460	-	16:39	\$52.91	(\$5)	-0.02%	Other Favored
729	3/23/2016	11:56	ABBV	525	\$56.44	\$29,631	-	16:26	\$56.36	(\$42)	-0.14%	Other Favored
730	3/23/2016	13:02	GM	875	\$31.52	\$27,580	-	16:41	\$31.28	(\$210)	-0.76%	Other Favored
731	3/23/2016	14:26	F	2,775	\$13.33	\$36,991	-	16:21	\$13.27	(\$167)	-0.45%	Other Favored
732	3/23/2016	14:50	ARCC	2,000	\$14.20	\$28,400	-	16:36	\$14.18	(\$40)	-0.14%	Other Favored
733	3/24/2016	9:35	F	3,000	\$12.80	\$38,400	-	16:18	\$13.06	\$780	2.03%	Other Favored
734	3/24/2016	10:11	GM	850	\$30.41	\$25,849	-	16:14	\$30.96	\$468	1.81%	Other Favored
735	3/24/2016	10:44	MET	600	\$42.13	\$25,278	-	16:07	\$42.30	\$102	0.40%	Other Favored
736	3/24/2016	12:21	WFC	650	\$48.63	\$31,610	-	16:28	\$48.94	\$201	0.64%	Other Favored
737	3/24/2016	12:34	LMT	220	\$217.42	\$47,832	-	16:19	\$218.00	\$128	0.27%	Other Favored
738	3/24/2016	12:44	PFE	1,475	\$29.97	\$44,206	-	16:10	\$30.08	\$162	0.37%	Other Favored
739	3/28/2016	12:23	RTN	300	\$122.80	\$36,840	-	16:16	\$122.39	(\$123)	-0.33%	Other Favored
740	3/28/2016	14:17	PFE	900	\$29.83	\$26,847	-	16:09	\$29.77	(\$54)	-0.20%	Other Favored
741	3/29/2016	10:55	BAC	2,100	\$13.34	\$28,014	-	16:44	\$13.40	\$126	0.45%	Other Favored
742	3/29/2016	11:08	AIG	550	\$53.12	\$29,216	-	16:38	\$53.41	\$159	0.55%	Other Favored
743	3/29/2016	11:10	MET	775	\$42.06	\$32,597	-	16:37	\$42.46	\$310	0.95%	Other Favored
744	3/29/2016	13:22	WFC	500	\$47.98	\$23,990	-	16:50	\$48.12	\$70	0.29%	Other Favored
745	3/30/2016	9:47	MRK	450	\$53.34	\$24,003	-	16:36	\$53.22	(\$54)	-0.22%	Other Favored
746	3/30/2016	9:47	MRK	275	\$53.34	\$14,669	-	16:36	\$53.22	(\$33)	-0.22%	Disfavored
747	3/30/2016	9:54	IP	450	\$41.28	\$18,576	-	16:40	\$41.00	(\$126)	-0.68%	Disfavored
748	3/30/2016	9:54	IP	250	\$41.28	\$10,320	-	16:40	\$41.00	(\$70)	-0.68%	Other Favored
749	3/31/2016	9:47	IP	625	\$40.74	\$25,463	-	16:32	\$41.04	\$187	0.74%	Other Favored
750	3/31/2016	12:09	CLX	300	\$126.30	\$37,890	-	16:41	\$126.06	(\$72)	-0.19%	Other Favored
751	4/1/2016	9:34	T	875	\$38.74	\$33,898	-	16:32	\$38.99	\$219	0.65%	Other Favored
752	4/1/2016	11:41	ARCC	42	\$14.88	\$625	-	14:54	\$15.03	\$6	1.01%	Other Favored
753	4/4/2016	11:58	UTX	475	\$100.08	\$47,538	-	16:14	\$100.27	\$90	0.19%	Other Favored
754	4/4/2016	14:43	ARCC	700	\$14.97	\$10,479	-	16:08	\$14.96	(\$7)	-0.07%	Other Favored
755	4/5/2016	15:43	ETN	450	\$60.43	\$27,194	-	16:36	\$62.65	\$999	3.67%	Other Favored
756	4/6/2016	9:39	BAC	2,400	\$13.13	\$31,512	-	16:26	\$13.29	\$384	1.22%	Other Favored
757	4/6/2016	13:45	GE	875	\$30.87	\$27,011	-	16:38	\$30.95	\$70	0.26%	Other Favored
758	4/6/2016	14:28	ETN	200	\$58.76	\$11,752	-	16:41	\$59.03	\$53	0.45%	Other Favored
759	4/6/2016	14:37	D	400	\$72.43	\$28,972	-	16:30	\$72.75	\$128	0.44%	Other Favored
760	4/7/2016	9:37	VZ	480	\$52.54	\$25,219	-	16:47	\$52.00	(\$259)	-1.03%	Other Favored
761	4/7/2016	11:42	BAC	2,300	\$12.99	\$29,877	-	16:50	\$12.85	(\$322)	-1.08%	Other Favored
762	4/8/2016	10:23	CLX	300	\$128.22	\$38,466	-	16:09	\$128.53	\$93	0.24%	Other Favored
763	4/8/2016	10:45	ABBV	575	\$58.62	\$33,707	-	16:13	\$58.47	(\$86)	-0.26%	Other Favored
764	4/13/2016	12:19	PG	220	\$81.88	\$18,014	-	16:15	\$82.45	\$125	0.70%	Other Favored
765	4/13/2016	12:25	ED	220	\$74.83	\$16,463	-	16:12	\$75.25	\$92	0.56%	Other Favored
766	4/15/2016	10:52	F	280	\$12.89	\$3,609	-	16:04	\$12.93	\$11	0.31%	Other Favored
767	4/15/2016	10:53	GM	140	\$30.49	\$4,269	-	16:05	\$30.56	\$10	0.23%	Other Favored
768	4/15/2016	13:59	GM	140	\$30.43	\$4,260	-	14:03	\$30.47	\$5	0.12%	Other Favored
769	4/19/2016	11:47	BMJ	426	\$68.52	\$29,190	-	16:14	\$68.91	\$166	0.57%	Other Favored
770	4/21/2016	9:37	CLX	300	\$123.91	\$37,173	-	16:51	\$121.50	(\$723)	-1.94%	Disfavored
771	4/21/2016	9:37	PG	475	\$80.81	\$38,385	-	16:35	\$80.60	(\$100)	-0.26%	Other Favored
772	4/21/2016	11:42	VZ	575	\$50.10	\$28,808	-	16:50	\$49.75	(\$201)	-0.70%	Other Favored
773	4/22/2016	11:04	KMB	300	\$125.80	\$37,740	-	16:09	\$126.88	\$324	0.86%	Other Favored
774	4/28/2016	13:05	OXY	385	\$77.05	\$29,664	-	16:49	\$76.23	(\$316)	-1.06%	Disfavored
775	4/28/2016	14:23	CSCO	420	\$28.12	\$11,810	-	16:44	\$27.86	(\$109)	-0.92%	Other Favored
776	4/28/2016	14:23	CSCO	380	\$28.12	\$10,686	-	16:44	\$27.86	(\$99)	-0.92%	Disfavored
777	4/28/2016	15:13	MRK	400	\$55.78	\$22,312	-	16:39	\$55.73	(\$20)	-0.09%	Other Favored
778	4/28/2016	15:14	ABT	500	\$40.61	\$20,305	-	16:40	\$40.40	(\$105)	-0.52%	Disfavored
779	4/28/2016	15:14	ABT	250	\$40.61	\$10,153	-	16:40	\$40.40	(\$53)	-0.52%	Other Favored
780	4/29/2016	9:45	AMGN	120	\$160.20	\$19,224	-	16:44	\$158.95	(\$150)	-0.78%	Other Favored
781	4/29/2016	9:45	AMGN	120	\$160.20	\$19,224	-	16:44	\$158.95	(\$150)	-0.78%	Disfavored
782	4/29/2016	15:59	GILD	440	\$87.97	\$38,707	-	16:35	\$88.23	\$114	0.30%	Other Favored
783	5/2/2016	15:05	PFE	325	\$32.63	\$10,605	-	16:53	\$32.73	\$32	0.31%	Disfavored
784	5/2/2016	15:05	PFE	550	\$32.63	\$17,947	-	16:53	\$32.73	\$55	0.31%	Other Favored
785	5/2/2016	15:31	AAL	800	\$34.62	\$27,696	-	16:56	\$34.53	(\$72)	-0.26%	Disfavored
786	5/4/2016	11:17	CSCO	300	\$26.42	\$7,926	-	16:20	\$26.44	\$6	0.08%	Disfavored
787	5/4/2016	11:17	CSCO	800	\$26.42	\$21,136	-	16:20	\$26.44	\$16	0.08%	Other Favored
788	5/4/2016	11:53	BAC	1,200	\$14.03	\$16,836	-	16:16	\$14.13	\$120	0.71%	Disfavored
789	5/4/2016	11:53	BAC	1,500	\$14.03	\$21,045	-	16:16	\$14.13	\$150	0.71%	Other Favored
790	5/6/2016	11:52	AMGN	114	\$151.36	\$17,255	-	16:15	\$152.55	\$135	0.78%	Other Favored

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791	5/6/2016	12:56	ED	525	\$72.97	\$38,309	-			16:29	\$74.16	\$625	1.63%	Other Favored
792	5/9/2016	9:47	AA	3,100	\$9.63	\$29,853	-			16:29	\$9.45	(\$558)	-1.87%	Disfavored
793	5/10/2016	9:42	GILD	160	\$85.12	\$13,619	-			16:42	\$86.16	\$166	1.22%	Other Favored
794	5/10/2016	9:42	GILD	265	\$85.12	\$22,557	-			16:42	\$86.16	\$276	1.22%	Disfavored
795	5/10/2016	9:59	AAPL	145	\$92.37	\$13,394	-			16:39	\$93.26	\$129	0.96%	Disfavored
796	5/10/2016	9:59	AAPL	155	\$92.37	\$14,317	-			16:39	\$93.26	\$138	0.96%	Other Favored
797	5/11/2016	12:54	AMGN	250	\$155.40	\$38,850	-			16:09	\$154.18	(\$305)	-0.79%	Disfavored
798	5/11/2016	13:54	GSK	725	\$42.32	\$30,682	-			16:08	\$42.24	(\$58)	-0.19%	Disfavored
799	5/12/2016	9:59	PFE	200	\$33.00	\$6,600	-			16:40	\$33.19	\$38	0.58%	Other Favored
800	5/12/2016	9:59	PFE	800	\$33.00	\$26,400	-			16:40	\$33.19	\$152	0.58%	Disfavored
801	5/12/2016	11:10	MRK	301	\$53.93	\$16,233	-			16:36	\$54.03	\$30	0.19%	Disfavored
802	5/12/2016	11:21	F	1,300	\$13.17	\$17,121	-			16:23	\$13.35	\$234	1.37%	Other Favored
803	5/12/2016	11:40	AGN	500	\$218.03	\$109,015	-			16:17	\$216.46	(\$785)	-0.72%	Disfavored
804	5/13/2016	10:00	AA	8,000	\$9.35	\$74,800	-			16:12	\$9.20	(\$1,200)	-1.60%	Disfavored
805	5/13/2016	14:20	GM	875	\$30.72	\$26,880	-			16:16	\$30.52	(\$175)	-0.65%	Disfavored
806	5/13/2016	14:21	VZ	575	\$50.91	\$29,273	-			16:11	\$50.92	\$6	0.02%	Other Favored
807	5/13/2016	14:31	GE	825	\$29.66	\$24,470	-			16:13	\$29.59	(\$58)	-0.24%	Disfavored
808	5/16/2016	13:40	AIG	475	\$55.31	\$26,272	-			15:59	\$55.28	(\$14)	-0.05%	Disfavored
809	5/17/2016	10:03	ABBV	500	\$59.00	\$29,500	-			16:22	\$60.10	\$550	1.86%	Other Favored
810	5/17/2016	12:22	VRX	1,275	\$28.51	\$36,350	1,275	13:07	\$28.72	13:09	\$28.74	\$268	0.74%	Disfavored
811	5/17/2016	13:19	AMGN	1,000	\$150.15	\$150,150	-			16:13	\$149.95	(\$200)	-0.13%	Disfavored
812	5/17/2016	14:10	CSCO	640	\$26.63	\$17,043	-			16:26	\$26.65	\$13	0.08%	Other Favored
813	5/17/2016	14:10	CSCO	310	\$26.63	\$8,255	-			16:26	\$26.65	\$6	0.08%	Disfavored
814	5/18/2016	13:07	TWTR	7,100	\$14.25	\$101,175	-			16:35	\$14.13	(\$852)	-0.84%	Disfavored
815	5/18/2016	14:03	IP	175	\$40.60	\$7,105	-			16:28	\$40.29	(\$54)	-0.76%	Other Favored
816	5/18/2016	14:03	IP	500	\$40.60	\$20,300	-			16:28	\$40.29	(\$155)	-0.76%	Disfavored
817	5/19/2016	9:56	IP	600	\$39.74	\$23,844	-			16:20	\$40.26	\$312	1.31%	Other Favored
818	5/19/2016	9:59	GE	1,100	\$29.20	\$32,120	-			16:30	\$29.37	\$187	0.58%	Other Favored
819	5/20/2016	12:07	C	875	\$45.11	\$39,471	-			16:09	\$44.90	(\$184)	-0.47%	Disfavored
820	5/23/2016	10:39	VLO	675	\$55.16	\$37,233	-			16:16	\$54.53	(\$425)	-1.14%	Disfavored
821	5/23/2016	11:43	VRX	4,400	\$26.76	\$117,744	-			16:21	\$26.18	(\$2,552)	-2.17%	Disfavored
822	5/23/2016	11:44	MET	400	\$44.22	\$17,688	-			16:12	\$44.44	\$88	0.50%	Other Favored
823	5/23/2016	12:38	VZ	425	\$49.31	\$20,957	-			16:15	\$49.14	(\$72)	-0.34%	Disfavored
824	5/24/2016	9:58	MU	9,900	\$11.24	\$111,275	9,900	10:26	\$11.33	11:32	\$11.36	\$892	0.80%	Other Favored
825	5/25/2016	10:55	RTN	200	\$129.87	\$25,974	-			16:10	\$129.78	(\$18)	-0.07%	Disfavored
826	5/25/2016	11:10	NKE	450	\$56.25	\$25,313	-			16:07	\$55.99	(\$117)	-0.46%	Disfavored
827	5/25/2016	11:11	CL	200	\$70.79	\$14,158	-			16:08	\$70.67	(\$24)	-0.17%	Other Favored
828	5/25/2016	11:11	CL	225	\$70.79	\$15,928	-			16:08	\$70.67	(\$27)	-0.17%	Disfavored
829	5/25/2016	11:57	KMB	200	\$126.79	\$25,358	-			16:16	\$127.21	\$84	0.33%	Other Favored
830	5/26/2016	11:03	GILD	1,190	\$85.33	\$101,543	1,190	14:32	\$85.67	14:43	\$85.50	\$405	0.40%	Disfavored
831	5/26/2016	13:21	IONS	2,300	\$21.58	\$49,634	2,300	14:24	\$21.77	14:30	\$21.90	\$437	0.88%	Disfavored
832	5/26/2016	15:04	AA	6,700	\$9.47	\$63,449	6,700	15:54	\$9.51	16:04	\$9.50	\$268	0.42%	Disfavored
833	5/26/2016	15:44	IONS	2,400	\$22.15	\$53,160	-			16:08	\$21.20	(\$2,280)	-4.29%	Disfavored
834	5/27/2016	9:43	AA	3,050	\$9.41	\$28,701	-			16:29	\$9.35	(\$183)	-0.64%	Other Favored
835	5/27/2016	9:43	AA	3,950	\$9.41	\$37,170	-			16:29	\$9.35	(\$237)	-0.64%	Disfavored
836	5/27/2016	13:06	MS	1,400	\$27.38	\$38,332	-			16:13	\$27.53	\$210	0.55%	Other Favored
837	5/27/2016	13:25	LLY	480	\$74.96	\$35,981	-			16:16	\$74.99	\$14	0.04%	Other Favored
838	5/27/2016	13:56	ETP	480	\$35.67	\$17,122	-			16:23	\$35.82	\$72	0.42%	Other Favored
839	5/27/2016	15:15	GILD	425	\$85.59	\$36,376	-			16:19	\$85.82	\$98	0.27%	Other Favored
840	6/1/2016	9:44	AGN	500	\$236.77	\$118,385	500	9:48	\$237.65	9:50	\$237.66	\$440	0.37%	Disfavored
841	6/1/2016	9:58	F	1,000	\$13.09	\$13,090	-			15:42	\$13.14	\$45	0.34%	Other Favored
842	6/1/2016	10:45	SRPT	3,000	\$20.58	\$61,740	3,000	11:17	\$20.96	11:25	\$21.04	\$1,140	1.85%	Disfavored
843	6/2/2016	11:01	D	1,200	\$71.08	\$85,296	1,200	13:06	\$71.30	13:14	\$71.27	\$264	0.31%	Disfavored
844	6/2/2016	12:34	SRPT	3,300	\$15.60	\$51,480	3,300	12:47	\$16.00	12:51	\$16.08	\$1,320	2.56%	Disfavored
845	6/3/2016	9:41	F	1,100	\$13.06	\$14,366	-			16:20	\$13.04	(\$22)	-0.15%	Other Favored
846	6/3/2016	9:41	F	1,700	\$13.06	\$22,202	-			16:20	\$13.04	(\$34)	-0.15%	Disfavored
847	6/3/2016	9:45	GM	720	\$29.72	\$21,396	-			16:22	\$29.64	(\$55)	-0.26%	Disfavored
848	6/3/2016	9:45	GM	780	\$29.72	\$23,179	-			16:22	\$29.64	(\$60)	-0.26%	Other Favored
849	6/3/2016	13:00	ABBV	600	\$64.53	\$38,718	-			16:17	\$65.13	\$360	0.93%	Other Favored
850	6/3/2016	13:15	SRPT	3,400	\$15.61	\$53,074	3,400	15:55	\$15.67	16:09	\$15.50	\$204	0.38%	Disfavored
851	6/6/2016	15:48	ARIA	4,400	\$8.86	\$38,984	-			16:04	\$8.86	(\$0)	0.00%	Disfavored
852	6/8/2016	10:59	GM	4,000	\$29.79	\$119,160	-			16:03	\$29.57	(\$880)	-0.74%	Disfavored
853	6/10/2016	9:34	VOD	1,000	\$31.26	\$31,260	-			15:54	\$31.18	(\$80)	-0.26%	Disfavored
854	6/13/2016	10:50	DAL	900	\$40.82	\$36,738	-			16:01	\$40.57	(\$225)	-0.61%	Disfavored
855	6/14/2016	9:52	ARCC	1,900	\$14.16	\$26,910	-			16:19	\$14.02	(\$272)	-1.01%	Disfavored
856	6/14/2016	9:53	NVS	350	\$76.65	\$26,828	-			16:17	\$76.68	\$11	0.04%	Other Favored
857	6/14/2016	11:28	IP	350	\$41.41	\$14,494	-			16:11	\$41.73	\$112	0.77%	Other Favored
858	6/15/2016	10:59	MRK	326	\$56.01	\$18,259	-			13:31	\$56.13	\$39	0.21%	Other Favored
859	6/15/2016	11:29	PCI	650	\$18.92	\$12,298	-			16:07	\$18.93	\$6	0.05%	Other Favored
860	6/15/2016	11:30	VOD	1,050	\$30.44	\$31,965	-			16:12	\$30.36	(\$87)	-0.27%	Other Favored
861	6/15/2016	12:28	ED	250	\$77.08	\$19,270	-			14:36	\$77.69	\$153	0.79%	Other Favored
862	6/15/2016	15:32	JBLU	1,175	\$16.76	\$19,693	-			16:08	\$16.67	(\$106)	-0.54%	Disfavored

Appendix 1: List of Allocations

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863	6/17/2016	9:48	MRK	1,050	\$56.48	\$59,301	-	16:49	\$55.88	(\$627)	-1.06%	Disfavored
864	6/17/2016	9:57	GSK	900	\$40.36	\$36,324	-	16:13	\$40.33	(\$27)	-0.07%	Other Favored
865	6/17/2016	10:21	GILD	350	\$83.42	\$29,197	-	16:42	\$83.05	(\$130)	-0.44%	Disfavored
866	6/17/2016	11:02	SCHD	850	\$40.71	\$34,604	-	16:38	\$40.89	\$153	0.44%	Other Favored
867	6/17/2016	11:27	GSK	425	\$40.17	\$17,072	-	16:11	\$40.33	\$68	0.40%	Other Favored
868	6/17/2016	12:39	AMGN	200	\$150.40	\$30,080	-	16:14	\$149.64	(\$152)	-0.51%	Other Favored
869	6/20/2016	10:18	SO	300	\$50.66	\$15,198	-	16:17	\$50.94	\$84	0.55%	Disfavored
870	6/20/2016	10:25	SO	400	\$50.53	\$20,212	-	16:15	\$50.94	\$164	0.81%	Other Favored
871	6/20/2016	10:58	ABBV	575	\$60.57	\$34,827	-	16:19	\$60.19	(\$218)	-0.63%	Disfavored
872	6/20/2016	15:47	SCHD	500	\$40.91	\$20,455	-	16:33	\$40.88	(\$15)	-0.07%	Other Favored
873	6/20/2016	15:51	AMGN	175	\$150.50	\$26,338	-	16:20	\$151.27	\$135	0.51%	Other Favored
874	6/21/2016	15:58	BA	200	\$131.58	\$26,316	-	16:03	\$131.52	(\$12)	-0.05%	Other Favored
875	6/22/2016	9:35	GM	800	\$29.36	\$23,488	-	16:20	\$29.35	(\$8)	-0.03%	Other Favored
876	6/23/2016	10:05	DSU	2,200	\$3.57	\$7,854	-	16:03	\$3.58	\$11	0.14%	Other Favored
877	6/23/2016	11:32	HYT	2,100	\$10.39	\$21,819	-	16:03	\$10.39	\$0	0.00%	Other Favored
878	6/23/2016	15:14	ISD	850	\$15.80	\$13,430	-	16:03	\$15.80	\$0	0.00%	Other Favored
879	6/24/2016	11:00	F	3,675	\$12.62	\$46,382	-	16:20	\$12.53	(\$334)	-0.72%	Other Favored
880	6/24/2016	13:44	AAL	600	\$27.59	\$16,554	-	16:12	\$27.02	(\$342)	-2.07%	Disfavored
881	6/27/2016	9:34	AAL	1,875	\$26.20	\$49,124	-	16:44	\$25.25	(\$1,781)	-3.62%	Disfavored
882	6/27/2016	9:42	F	1,780	\$12.24	\$21,787	-	16:28	\$12.13	(\$196)	-0.90%	Other Favored
883	6/27/2016	10:08	F	1,500	\$12.12	\$18,180	-	16:26	\$12.13	\$15	0.08%	Other Favored
884	6/27/2016	10:42	F	1,500	\$12.05	\$18,075	-	16:24	\$12.13	\$120	0.66%	Other Favored
885	6/27/2016	11:09	MET	425	\$36.73	\$15,610	-	16:39	\$36.42	(\$132)	-0.84%	Disfavored
886	6/27/2016	11:45	AIG	500	\$48.95	\$24,475	-	16:44	\$48.60	(\$175)	-0.72%	Disfavored
887	6/27/2016	11:57	IP	400	\$39.61	\$15,844	-	16:37	\$39.56	(\$20)	-0.13%	Other Favored
888	6/27/2016	12:45	GM	500	\$27.41	\$13,705	-	16:32	\$27.46	\$25	0.18%	Other Favored
889	6/27/2016	13:41	C	450	\$38.74	\$17,433	-	16:35	\$38.36	(\$171)	-0.98%	Disfavored
890	6/28/2016	10:23	IP	600	\$39.77	\$23,862	-	16:16	\$40.26	\$294	1.23%	Other Favored
891	6/28/2016	10:33	EMR	600	\$49.59	\$29,754	-	16:33	\$49.53	(\$38)	-0.13%	Disfavored
892	6/28/2016	10:33	IP	360	\$39.68	\$14,285	-	16:15	\$40.26	\$209	1.46%	Other Favored
893	6/28/2016	10:41	ETN	550	\$56.30	\$30,965	-	16:26	\$56.86	\$308	0.99%	Other Favored
894	6/28/2016	10:48	MET	600	\$36.62	\$21,972	-	15:26	\$37.77	\$690	3.14%	Other Favored
895	6/28/2016	10:58	IP	363	\$39.62	\$14,382	-	14:56	\$40.18	\$203	1.41%	Other Favored
896	6/28/2016	11:06	EMR	325	\$49.33	\$16,032	-	16:30	\$49.53	\$64	0.40%	Other Favored
897	6/29/2016	9:40	F	2,200	\$12.41	\$27,302	-	16:29	\$12.56	\$330	1.21%	Other Favored
898	6/29/2016	10:38	GILD	325	\$81.98	\$26,644	-	16:39	\$82.36	\$123	0.46%	Other Favored
899	6/29/2016	11:24	CLX	150	\$135.08	\$20,262	-	16:35	\$135.00	(\$12)	-0.06%	Disfavored
900	6/29/2016	11:24	CLX	150	\$135.08	\$20,262	-	16:35	\$135.00	(\$12)	-0.06%	Other Favored
901	6/30/2016	10:26	VLO	875	\$50.16	\$43,890	-	16:28	\$51.00	\$735	1.67%	Other Favored
902	6/30/2016	10:34	VLO	325	\$50.07	\$16,273	-	15:55	\$50.94	\$281	1.73%	Other Favored
903	7/1/2016	15:55	PPT	30	\$4.70	\$141	-	16:18	\$4.71	\$0	0.21%	Disfavored
904	7/5/2016	9:56	PPT	4,900	\$4.68	\$22,934	-	16:31	\$4.67	(\$51)	-0.22%	Disfavored
905	7/5/2016	9:56	PPT	3,500	\$4.68	\$16,382	-	16:31	\$4.67	(\$37)	-0.22%	Other Favored
906	7/5/2016	11:08	F	525	\$12.35	\$6,485	-	16:34	\$12.42	\$35	0.54%	Other Favored
907	7/5/2016	11:08	F	975	\$12.35	\$12,044	-	16:34	\$12.42	\$65	0.54%	Disfavored
908	7/5/2016	12:29	PPT	4,000	\$4.66	\$18,631	-	16:15	\$4.67	\$49	0.26%	Other Favored
909	7/5/2016	12:46	AIG	325	\$51.26	\$16,660	-	16:40	\$51.21	(\$16)	-0.10%	Disfavored
910	7/5/2016	13:05	AIG	325	\$51.18	\$16,634	-	16:25	\$51.21	\$10	0.06%	Other Favored
911	7/5/2016	14:04	F	500	\$12.31	\$6,155	-	16:17	\$12.40	\$45	0.73%	Other Favored
912	7/7/2016	11:14	UN	200	\$46.15	\$9,230	-	16:07	\$46.04	(\$22)	-0.24%	Other Favored
913	7/7/2016	11:14	UN	400	\$46.15	\$18,460	-	16:07	\$46.04	(\$44)	-0.24%	Disfavored
914	7/7/2016	11:14	KMB	160	\$134.16	\$21,466	-	16:24	\$134.33	\$27	0.13%	Disfavored
915	7/7/2016	12:50	VOD	1,050	\$29.63	\$31,106	-	16:16	\$29.61	(\$16)	-0.05%	Disfavored
916	7/7/2016	13:15	UN	400	\$45.98	\$18,392	-	16:06	\$46.04	\$24	0.13%	Other Favored
917	7/7/2016	13:22	KMB	160	\$133.91	\$21,426	-	16:18	\$134.22	\$50	0.23%	Other Favored
918	7/7/2016	14:42	VOD	525	\$29.52	\$15,498	-	16:13	\$29.61	\$47	0.30%	Other Favored
919	7/8/2016	9:44	ABT	150	\$41.65	\$6,248	-	12:29	\$42.24	\$88	1.40%	Other Favored
920	7/8/2016	13:55	BHI	775	\$43.40	\$33,635	-	16:14	\$43.68	\$217	0.65%	Other Favored
921	7/8/2016	14:08	BAC	700	\$13.18	\$9,226	-	16:16	\$13.16	(\$14)	-0.15%	Other Favored
922	7/8/2016	14:08	BAC	700	\$13.18	\$9,226	-	16:16	\$13.16	(\$14)	-0.15%	Disfavored
923	7/12/2016	9:58	GSK	475	\$43.61	\$20,715	-	16:11	\$43.72	\$52	0.25%	Other Favored
924	7/13/2016	10:27	GILD	180	\$86.32	\$15,538	-	16:02	\$85.75	(\$103)	-0.66%	Disfavored
925	7/14/2016	10:28	GILD	190	\$85.67	\$16,277	-	16:11	\$85.54	(\$24)	-0.15%	Disfavored
926	7/14/2016	12:16	D	220	\$77.01	\$16,942	-	15:57	\$77.23	\$48	0.29%	Other Favored
927	7/14/2016	13:38	IP	200	\$43.98	\$8,796	-	16:09	\$44.05	\$14	0.16%	Other Favored
928	7/14/2016	13:40	GM	200	\$30.75	\$6,150	-	16:15	\$30.88	\$26	0.42%	Other Favored
929	7/14/2016	13:54	GILD	95	\$85.43	\$8,116	-	16:05	\$85.54	\$10	0.13%	Other Favored
930	7/14/2016	13:57	CSCO	150	\$29.65	\$4,448	-	16:08	\$29.72	\$11	0.24%	Other Favored
931	7/14/2016	14:03	F	550	\$13.60	\$7,480	-	16:16	\$13.59	(\$6)	-0.07%	Other Favored
932	7/19/2016	10:35	ABT	900	\$41.73	\$37,557	-	16:36	\$43.00	\$1,143	3.04%	Other Favored
933	7/19/2016	11:11	VOD	275	\$29.99	\$8,247	-	16:39	\$29.94	(\$13)	-0.16%	Disfavored
934	7/19/2016	11:11	VOD	250	\$29.99	\$7,498	-	16:39	\$29.94	(\$12)	-0.16%	Other Favored

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935	7/19/2016	11:28	LLY	220	\$79.65	\$17,523	-	16:28	\$79.95	\$66	0.38%	Other Favored
936	7/19/2016	11:46	UN	500	\$45.81	\$22,905	-	16:15	\$45.88	\$35	0.15%	Other Favored
937	7/19/2016	11:48	ABT	400	\$41.68	\$16,672	-	16:30	\$41.90	\$88	0.53%	Other Favored
938	7/19/2016	13:13	GILD	320	\$85.65	\$27,408	-	16:40	\$85.42	(\$73)	-0.27%	Disfavored
939	7/21/2016	9:53	GM	530	\$32.39	\$17,166	-	17:00	\$31.98	(\$217)	-1.26%	Disfavored
940	7/21/2016	9:53	GM	420	\$32.39	\$13,603	-	17:00	\$31.98	(\$172)	-1.26%	Other Favored
941	7/21/2016	12:22	JPM	775	\$63.68	\$49,352	-	16:28	\$63.69	\$8	0.02%	Other Favored
942	7/21/2016	13:41	KO	400	\$45.31	\$18,124	-	16:19	\$45.45	\$56	0.31%	Other Favored
943	7/21/2016	13:49	GM	780	\$32.00	\$24,960	-	16:39	\$31.98	(\$16)	-0.06%	Other Favored
944	7/26/2016	9:51	GE	1,175	\$31.54	\$37,060	-	16:48	\$31.47	(\$82)	-0.22%	Other Favored
945	7/26/2016	10:00	GE	600	\$31.44	\$18,864	-	16:10	\$31.47	\$18	0.10%	Other Favored
946	7/27/2016	9:50	GE	775	\$31.37	\$24,312	-	16:28	\$31.26	(\$85)	-0.35%	Disfavored
947	7/27/2016	11:35	KO	600	\$43.34	\$26,004	-	16:48	\$43.45	\$66	0.25%	Other Favored
948	7/27/2016	12:03	KO	575	\$43.21	\$24,846	-	16:40	\$43.56	\$201	0.81%	Other Favored
949	7/27/2016	15:46	D	300	\$76.41	\$22,923	-	16:38	\$76.52	\$33	0.14%	Other Favored
950	7/28/2016	9:31	F	1,575	\$12.69	\$19,987	-	16:30	\$12.69	\$0	0.00%	Disfavored
951	7/28/2016	9:31	F	1,225	\$12.69	\$15,545	-	16:30	\$12.69	(\$0)	0.00%	Other Favored
952	7/28/2016	9:34	F	2,000	\$12.62	\$25,240	-	16:22	\$12.69	\$140	0.55%	Other Favored
953	7/28/2016	9:54	GM	225	\$31.04	\$6,984	-	16:19	\$31.00	(\$9)	-0.13%	Disfavored
954	7/28/2016	9:54	GM	200	\$31.04	\$6,208	-	16:19	\$31.00	(\$8)	-0.13%	Other Favored
955	7/28/2016	10:04	GM	400	\$30.92	\$12,368	-	16:10	\$31.01	\$36	0.29%	Other Favored
956	7/28/2016	10:16	GILD	240	\$80.70	\$19,368	-	10:57	\$80.80	\$24	0.12%	Other Favored
957	7/29/2016	10:00	AIG	600	\$54.29	\$32,571	-	16:41	\$54.44	\$93	0.29%	Other Favored
958	7/29/2016	10:13	GE	550	\$31.12	\$17,116	-	16:21	\$31.15	\$16	0.10%	Other Favored
959	7/29/2016	10:25	GILD	300	\$79.95	\$23,985	-	16:31	\$79.47	(\$144)	-0.60%	Disfavored
960	7/29/2016	14:38	MDLZ	325	\$43.93	\$14,277	-	16:41	\$43.98	\$16	0.11%	Other Favored
961	8/1/2016	12:11	RDSB	150	\$52.25	\$7,838	-	16:43	\$51.98	(\$41)	-0.52%	Other Favored
962	8/1/2016	12:11	RDSB	775	\$52.25	\$40,495	-	16:43	\$51.98	(\$210)	-0.52%	Disfavored
963	8/1/2016	13:40	XOM	50	\$86.14	\$4,307	-	16:38	\$85.95	(\$9)	-0.22%	Other Favored
964	8/1/2016	13:40	XOM	150	\$86.14	\$12,921	-	16:38	\$85.95	(\$28)	-0.22%	Disfavored
965	8/2/2016	9:37	F	3,500	\$12.10	\$42,350	-	15:40	\$11.95	(\$528)	-1.25%	Disfavored
966	8/2/2016	9:56	RDSB	400	\$52.11	\$20,844	-	16:03	\$52.07	(\$16)	-0.08%	Disfavored
967	8/2/2016	9:56	RDSB	300	\$52.11	\$15,633	-	16:03	\$52.07	(\$12)	-0.08%	Other Favored
968	8/2/2016	10:10	PFE	1,000	\$36.27	\$36,270	-	15:31	\$36.50	\$225	0.62%	Other Favored
969	8/2/2016	12:02	DAL	300	\$36.90	\$11,070	-	15:33	\$36.48	(\$126)	-1.14%	Disfavored
970	8/3/2016	9:59	PFE	50	\$35.30	\$1,765	-	16:29	\$35.29	(\$1)	-0.03%	Other Favored
971	8/3/2016	9:59	PFE	725	\$35.30	\$25,593	-	16:29	\$35.29	(\$7)	-0.03%	Disfavored
972	8/3/2016	11:48	MRK	575	\$57.22	\$32,902	-	16:42	\$57.65	\$247	0.75%	Other Favored
973	8/3/2016	14:44	PFE	650	\$35.10	\$22,815	-	16:28	\$35.29	\$123	0.54%	Other Favored
974	8/4/2016	9:45	MET	775	\$39.71	\$30,775	-	16:24	\$39.53	(\$140)	-0.45%	Disfavored
975	8/4/2016	11:22	PFE	825	\$35.24	\$29,073	-	16:18	\$35.17	(\$58)	-0.20%	Disfavored
976	8/4/2016	12:18	JPM	575	\$64.36	\$37,007	-	16:15	\$64.56	\$115	0.31%	Other Favored
977	8/4/2016	14:13	MET	125	\$39.17	\$4,896	-	16:30	\$39.53	\$45	0.92%	Other Favored
978	8/4/2016	14:13	MET	275	\$39.17	\$10,772	-	16:30	\$39.53	\$99	0.92%	Disfavored
979	8/5/2016	10:26	D	440	\$75.49	\$33,216	-	16:10	\$75.37	(\$53)	-0.16%	Disfavored
980	8/5/2016	15:38	BMJ	410	\$63.00	\$25,830	-	16:08	\$63.39	\$160	0.62%	Other Favored
981	8/8/2016	9:53	PFE	600	\$34.91	\$20,946	-	16:20	\$34.94	\$18	0.08%	Other Favored
982	8/8/2016	9:53	PFE	275	\$34.91	\$9,600	-	16:20	\$34.94	\$8	0.08%	Disfavored
983	8/8/2016	14:34	ARCC	2,155	\$15.52	\$33,443	-	14:38	\$15.53	\$13	0.04%	Other Favored
984	8/8/2016	14:35	NRK	2,100	\$14.55	\$30,565	-	14:39	\$14.55	(\$2)	-0.01%	Other Favored
985	8/10/2016	10:20	DUK	325	\$83.32	\$27,079	-	16:06	\$83.79	\$153	0.56%	Other Favored
986	8/10/2016	10:40	RDSB	575	\$51.32	\$29,509	-	16:13	\$51.35	\$17	0.06%	Other Favored
987	8/10/2016	14:14	WFC	375	\$48.18	\$18,068	-	16:26	\$48.11	(\$26)	-0.15%	Disfavored
988	8/10/2016	14:14	WFC	225	\$48.18	\$10,841	-	16:26	\$48.11	(\$16)	-0.15%	Other Favored
989	8/11/2016	11:27	LNCE	850	\$35.83	\$30,456	-	16:17	\$35.73	(\$85)	-0.28%	Disfavored
990	8/11/2016	11:49	MDLZ	600	\$43.28	\$25,968	-	16:18	\$43.14	(\$84)	-0.32%	Disfavored
991	8/11/2016	12:26	KMB	225	\$129.65	\$29,171	-	16:17	\$129.00	(\$146)	-0.50%	Disfavored
992	8/12/2016	9:47	ABT	235	\$44.58	\$10,476	-	15:51	\$45.08	\$117	1.12%	Other Favored
993	8/12/2016	9:47	ABT	215	\$44.58	\$9,585	-	15:51	\$45.08	\$107	1.12%	Butters
994	8/12/2016	13:24	DOW	675	\$52.23	\$35,255	-	16:08	\$52.32	\$61	0.17%	Other Favored
995	8/12/2016	14:04	PFE	375	\$34.77	\$13,039	-	16:16	\$34.98	\$79	0.60%	Other Favored
996	8/12/2016	14:04	PFE	400	\$34.77	\$13,908	-	16:16	\$34.98	\$84	0.60%	Butters
997	8/12/2016	14:17	DD	220	\$67.48	\$14,846	-	16:03	\$67.66	\$40	0.27%	Other Favored
998	8/15/2016	9:34	PPL	850	\$36.08	\$30,665	-	16:12	\$35.40	(\$575)	-1.88%	Disfavored
999	8/15/2016	15:39	CLX	175	\$132.22	\$23,139	-	16:17	\$132.24	\$4	0.02%	Other Favored
1000	8/15/2016	15:39	CLX	125	\$132.22	\$16,528	-	16:17	\$132.24	\$3	0.02%	Butters
1001	8/15/2016	15:57	LNCE	600	\$35.11	\$21,066	-	16:21	\$35.07	(\$24)	-0.11%	Other Favored
1002	8/16/2016	11:03	T	1,275	\$42.29	\$53,914	-	16:38	\$42.00	(\$364)	-0.68%	Disfavored
1003	8/16/2016	12:27	HBI	1,100	\$27.13	\$29,843	-	16:09	\$27.16	\$33	0.11%	Other Favored
1004	8/16/2016	13:18	PFE	775	\$34.95	\$27,086	-	16:19	\$34.79	(\$124)	-0.46%	Other Favored
1005	8/16/2016	14:16	CTL	1,150	\$29.48	\$33,902	-	16:11	\$29.42	(\$69)	-0.20%	Other Favored
1006	8/16/2016	14:33	LMT	115	\$256.94	\$29,548	-	16:25	\$256.77	(\$20)	-0.07%	Other Favored

Appendix 1: List of Allocations

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1007	8/16/2016	15:18	VZ	575	\$52.98	\$30,466	-	16:31	\$52.76	(\$129)	-0.42%	Disfavored
1008	8/16/2016	15:56	LNCE	475	\$34.59	\$16,430	-	16:24	\$34.61	\$9	0.06%	Other Favored
1009	8/17/2016	9:36	T	650	\$41.84	\$27,196	-	16:28	\$41.84	\$0	0.00%	Other Favored
1010	8/17/2016	9:42	VZ	250	\$52.65	\$13,163	-	16:19	\$53.10	\$112	0.85%	Butters
1011	8/17/2016	9:42	VZ	300	\$52.65	\$15,795	-	16:19	\$53.10	\$135	0.85%	Other Favored
1012	8/17/2016	10:04	T	425	\$41.44	\$17,612	-	16:10	\$41.85	\$174	0.99%	Other Favored
1013	8/17/2016	11:55	F	1,400	\$12.24	\$17,136	-	16:25	\$12.39	\$210	1.23%	Other Favored
1014	8/17/2016	11:55	F	475	\$12.24	\$5,814	-	16:25	\$12.39	\$71	1.23%	Butters
1015	8/18/2016	9:36	F	1,000	\$12.31	\$12,310	-	16:31	\$12.30	(\$8)	-0.06%	Other Favored
1016	8/18/2016	10:54	ABT	475	\$44.28	\$21,033	-	16:20	\$44.36	\$38	0.18%	Other Favored
1017	8/18/2016	12:00	T	525	\$41.26	\$21,662	-	16:24	\$41.40	\$73	0.34%	Other Favored
1018	8/18/2016	12:36	VZ	400	\$52.52	\$21,008	-	16:35	\$52.92	\$160	0.76%	Other Favored
1019	8/19/2016	9:56	T	500	\$40.72	\$20,360	-	16:13	\$40.99	\$135	0.66%	Other Favored
1020	8/19/2016	10:41	PFE	325	\$34.94	\$11,356	-	16:23	\$34.96	\$6	0.06%	Disfavored
1021	8/19/2016	10:41	PFE	425	\$34.94	\$14,850	-	16:23	\$34.96	\$8	0.06%	Other Favored
1022	8/19/2016	12:19	VIAB	975	\$43.61	\$42,520	-	16:07	\$43.49	(\$117)	-0.28%	Disfavored
1023	8/19/2016	13:06	VIAB	500	\$43.42	\$21,710	-	16:07	\$43.49	\$35	0.16%	Other Favored
1024	8/22/2016	13:23	BMV	385	\$59.12	\$22,761	-	16:11	\$59.30	\$69	0.30%	Other Favored
1025	8/22/2016	13:23	BMV	140	\$59.12	\$8,277	-	16:11	\$59.30	\$25	0.30%	Butters
1026	8/22/2016	15:48	VIAB	430	\$41.65	\$17,910	-	16:22	\$41.75	\$43	0.24%	Other Favored
1027	8/22/2016	15:48	VIAB	170	\$41.65	\$7,081	-	16:22	\$41.75	\$17	0.24%	Butters
1028	8/23/2016	13:08	HAR	500	\$86.19	\$43,095	-	16:15	\$85.90	(\$145)	-0.34%	Disfavored
1029	8/24/2016	9:40	CLX	375	\$129.85	\$48,694	-	16:21	\$130.77	\$345	0.71%	Other Favored
1030	8/24/2016	13:39	HAR	450	\$85.28	\$38,376	-	16:24	\$85.00	(\$126)	-0.33%	Disfavored
1031	8/25/2016	9:46	C	875	\$46.62	\$40,793	-	16:41	\$46.72	\$87	0.21%	Other Favored
1032	8/25/2016	10:44	GM	400	\$31.48	\$12,592	-	16:39	\$31.65	\$68	0.54%	Other Favored
1033	8/25/2016	10:44	GM	300	\$31.48	\$9,444	-	16:39	\$31.65	\$51	0.54%	Butters
1034	8/25/2016	15:04	VLO	550	\$54.89	\$30,190	-	16:46	\$55.02	\$72	0.24%	Other Favored
1035	8/25/2016	15:42	CALM	975	\$44.32	\$43,212	-	16:31	\$44.41	\$88	0.20%	Other Favored
1036	8/29/2016	15:45	HAR	450	\$85.33	\$38,399	-	16:11	\$85.72	\$173	0.45%	Disfavored
1037	8/30/2016	11:00	LMT	200	\$240.25	\$48,050	-	16:02	\$239.48	(\$154)	-0.32%	Disfavored
1038	8/30/2016	15:34	HAR	550	\$84.96	\$46,728	-	16:09	\$84.95	(\$5)	-0.01%	Other Favored
1039	8/31/2016	13:21	HAR	425	\$84.12	\$35,751	-	16:09	\$84.69	\$242	0.68%	Other Favored
1040	8/31/2016	13:21	HAR	100	\$84.12	\$8,412	-	16:09	\$84.69	\$57	0.68%	Butters
1041	8/31/2016	14:38	COP	100	\$40.90	\$4,090	-	16:12	\$41.05	\$15	0.37%	Butters
1042	8/31/2016	14:38	COP	400	\$40.90	\$16,360	-	16:12	\$41.05	\$60	0.37%	Other Favored
1043	8/31/2016	15:45	ABT	600	\$42.01	\$25,206	-	16:14	\$42.02	\$6	0.02%	Other Favored
1044	9/6/2016	10:11	HAR	500	\$85.20	\$42,600	-	16:15	\$85.48	\$142	0.33%	Other Favored
1045	9/6/2016	13:12	IR	175	\$66.92	\$11,711	-	16:22	\$67.08	\$28	0.24%	Other Favored
1046	9/6/2016	13:12	IR	375	\$66.92	\$25,095	-	16:22	\$67.08	\$60	0.24%	Disfavored
1047	9/6/2016	15:53	HBI	1,400	\$26.10	\$36,540	-	16:20	\$26.09	(\$14)	-0.04%	Other Favored
1048	9/7/2016	12:14	CLX	300	\$128.82	\$38,646	-	16:26	\$129.49	\$201	0.52%	Other Favored
1049	9/9/2016	10:38	JPM	250	\$67.09	\$16,773	-	16:06	\$66.68	(\$102)	-0.61%	Disfavored
1050	9/9/2016	10:38	JPM	250	\$67.09	\$16,773	-	16:06	\$66.68	(\$102)	-0.61%	Other Favored
1051	9/9/2016	13:21	VZ	320	\$52.16	\$16,691	-	16:06	\$51.86	(\$96)	-0.58%	Disfavored
1052	9/9/2016	13:21	VZ	320	\$52.16	\$16,691	-	16:06	\$51.86	(\$96)	-0.58%	Other Favored
1053	9/9/2016	15:44	SCHD	375	\$41.73	\$15,649	-	16:09	\$41.65	(\$30)	-0.19%	Disfavored
1054	9/9/2016	15:44	SCHD	400	\$41.73	\$16,692	-	16:09	\$41.65	(\$32)	-0.19%	Other Favored
1055	9/13/2016	12:26	SCHD	450	\$41.68	\$18,756	-	16:28	\$41.65	(\$14)	-0.07%	Other Favored
1056	9/13/2016	12:33	VZ	650	\$51.28	\$33,332	-	16:21	\$51.52	\$156	0.47%	Other Favored
1057	9/13/2016	13:03	VOD	600	\$29.53	\$17,718	-	16:16	\$29.66	\$78	0.44%	Other Favored
1058	9/13/2016	13:34	OXY	500	\$73.79	\$36,895	-	16:11	\$73.51	(\$140)	-0.38%	Disfavored
1059	9/14/2016	9:42	GE	750	\$29.86	\$22,395	-	16:42	\$29.75	(\$83)	-0.37%	Disfavored
1060	9/14/2016	10:42	AA	6,900	\$9.49	\$65,478	-	16:42	\$9.38	(\$756)	-1.15%	Disfavored
1061	9/15/2016	11:35	CALM	775	\$42.43	\$32,883	-	16:11	\$42.43	\$0	0.00%	Other Favored
1062	9/16/2016	11:10	IR	100	\$63.00	\$6,300	-	16:21	\$63.31	\$31	0.49%	Butters
1063	9/16/2016	11:10	IR	375	\$63.00	\$23,625	-	16:21	\$63.31	\$115	0.49%	Other Favored
1064	9/16/2016	12:28	AA	4,400	\$9.35	\$41,140	-	16:19	\$9.44	\$383	0.93%	Other Favored
1065	9/16/2016	12:29	NVAX	10,000	\$1.49	\$14,890	-	16:08	\$1.29	(\$1,990)	-13.36%	Disfavored
1066	9/16/2016	14:58	OXY	400	\$71.09	\$28,438	-	16:24	\$71.03	(\$26)	-0.09%	Other Favored
1067	9/16/2016	14:58	OXY	550	\$71.09	\$39,102	-	16:24	\$71.03	(\$36)	-0.09%	Disfavored
1068	9/19/2016	10:37	AA	4,400	\$9.37	\$41,228	-	16:37	\$9.35	(\$88)	-0.21%	Disfavored
1069	9/19/2016	11:51	PFE	850	\$33.85	\$28,773	-	16:37	\$33.65	(\$170)	-0.59%	Disfavored
1070	9/19/2016	15:17	GE	325	\$29.45	\$9,571	-	16:34	\$29.48	\$10	0.10%	Butters
1071	9/19/2016	15:17	GE	350	\$29.45	\$10,308	-	16:34	\$29.48	\$10	0.10%	Other Favored
1072	9/20/2016	10:40	F	750	\$12.05	\$9,038	-	16:16	\$12.00	(\$38)	-0.41%	Other Favored
1073	9/20/2016	15:45	VZ	500	\$51.30	\$25,650	-	16:20	\$51.27	(\$15)	-0.06%	Other Favored
1074	9/21/2016	9:33	F	1,900	\$12.04	\$22,876	-	16:00	\$12.10	\$112	0.49%	Butters
1075	9/21/2016	9:37	DIS	325	\$92.64	\$30,108	-	16:10	\$92.38	(\$85)	-0.28%	Other Favored
1076	9/21/2016	9:41	OXY	375	\$70.85	\$26,569	-	15:41	\$71.67	\$307	1.16%	Butters
1077	9/21/2016	9:45	AAL	750	\$34.72	\$26,040	-	16:17	\$34.65	(\$53)	-0.20%	Other Favored
1078	9/21/2016	9:50	NFLX	300	\$94.72	\$28,416	-	16:02	\$94.86	\$42	0.15%	Butters

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1079	9/21/2016	10:20	BAC	1,500	\$15.66	\$23,490	-			16:03	\$15.65	(\$15)	-0.06%	Butters
1080	9/21/2016	10:22	AAL	750	\$34.47	\$25,853	-			16:06	\$34.64	\$128	0.49%	Butters
1081	9/21/2016	11:14	DIS	325	\$92.41	\$30,033	-			16:05	\$92.37	(\$13)	-0.04%	Butters
1082	9/21/2016	11:25	HBI	850	\$25.59	\$21,752	-			15:44	\$26.08	\$416	1.91%	Butters
1083	9/21/2016	12:54	VIAB	700	\$35.64	\$24,948	-			15:45	\$36.11	\$325	1.30%	Butters
1084	9/22/2016	9:37	PFE	740	\$34.36	\$25,426	-			16:14	\$34.08	(\$207)	-0.81%	Disfavored
1085	9/22/2016	11:05	MET	750	\$44.52	\$33,390	-			16:08	\$44.73	\$157	0.47%	Butters
1086	9/22/2016	11:47	VOD	875	\$29.66	\$25,952	-			16:12	\$29.61	(\$44)	-0.17%	Butters
1087	9/22/2016	12:17	ARCC	400	\$15.50	\$6,200	-			16:09	\$15.55	\$18	0.29%	Other Favored
1088	9/22/2016	12:40	OXY	400	\$71.74	\$28,696	-			16:14	\$71.41	(\$132)	-0.46%	Disfavored
1089	9/22/2016	13:41	CALM	600	\$42.73	\$25,638	-			16:24	\$42.21	(\$312)	-1.22%	Other Favored
1090	9/22/2016	15:38	ALK	480	\$65.92	\$31,642	-			16:07	\$66.04	\$58	0.18%	Butters
1091	9/23/2016	9:33	NVAX	10,000	\$2.20	\$22,000	10,000	9:39	\$2.27	11:01	\$2.33	\$700	3.18%	Disfavored
1092	9/23/2016	10:12	VOD	800	\$29.08	\$23,264	-			16:17	\$29.26	\$144	0.62%	Other Favored
1093	9/23/2016	10:26	OXY	475	\$70.93	\$33,692	-			16:20	\$69.51	(\$675)	-2.00%	Other Favored
1094	9/23/2016	13:50	NVAX	14,000	\$2.25	\$31,500	14,000	15:20	\$2.28	15:24	\$2.25	\$420	1.33%	Disfavored
1095	9/23/2016	15:45	IR	400	\$64.61	\$25,844	-			16:03	\$64.64	\$12	0.05%	Butters
1096	9/26/2016	10:48	AGN	200	\$239.93	\$47,986	-			16:31	\$238.68	(\$250)	-0.52%	Other Favored
1097	9/26/2016	11:23	NVAX	9,900	\$2.32	\$22,968	9,900	13:48	\$2.36	13:54	\$2.37	\$396	1.72%	Disfavored
1098	9/27/2016	9:32	PFE	700	\$33.53	\$23,471	-			16:41	\$33.80	\$189	0.81%	Other Favored
1099	9/27/2016	9:32	PFE	700	\$33.53	\$23,471	-			16:41	\$33.80	\$189	0.81%	Butters
1100	9/27/2016	10:10	VZ	750	\$52.14	\$39,105	-			16:51	\$52.49	\$263	0.67%	Other Favored
1101	9/27/2016	10:40	GSK	700	\$42.92	\$30,044	-			16:52	\$43.32	\$280	0.93%	Butters
1102	9/27/2016	10:57	VZ	850	\$52.03	\$44,226	-			16:43	\$52.49	\$391	0.88%	Butters
1103	9/27/2016	11:22	GILD	425	\$79.08	\$33,609	-			16:53	\$79.30	\$93	0.28%	Butters
1104	9/27/2016	11:22	GILD	265	\$79.08	\$20,956	-			16:53	\$79.30	\$58	0.28%	Other Favored
1105	9/27/2016	12:47	HAR	440	\$82.81	\$36,436	-			16:37	\$83.12	\$136	0.37%	Butters
1106	9/27/2016	15:50	USG	875	\$25.98	\$22,733	-			16:37	\$26.00	\$17	0.08%	Butters
1107	9/28/2016	10:03	CLX	375	\$125.12	\$46,920	-			16:02	\$126.02	\$337	0.72%	Butters
1108	9/28/2016	13:42	NVAX	10,900	\$2.16	\$23,556	10,500	15:49	\$2.18	16:01	\$2.19	\$210	0.89%	Disfavored
1109	9/28/2016	15:06	VZ	425	\$51.93	\$22,070	-			16:07	\$52.06	\$55	0.25%	Other Favored
1110	9/29/2016	9:54	NVAX	9,700	\$2.16	\$20,952	-			16:03	\$2.06	(\$970)	-4.63%	Disfavored
1111	9/29/2016	10:00	CLX	270	\$125.06	\$33,766	-			16:14	\$124.66	(\$108)	-0.32%	Other Favored
1112	9/29/2016	15:55	RTN	300	\$136.81	\$41,043	-			16:19	\$136.54	(\$81)	-0.20%	Butters
1113	9/30/2016	9:50	LMT	175	\$239.67	\$41,942	-			15:22	\$240.20	\$93	0.22%	Butters
1114	9/30/2016	11:40	DUK	250	\$79.86	\$19,965	-			16:32	\$80.04	\$45	0.23%	Other Favored
1115	9/30/2016	12:41	ED	300	\$75.17	\$22,551	-			16:38	\$75.30	\$39	0.17%	Other Favored
1116	9/30/2016	13:17	ED	300	\$75.06	\$22,518	-			16:34	\$75.30	\$72	0.32%	Other Favored
1117	9/30/2016	13:27	DUK	300	\$79.62	\$23,886	-			16:30	\$80.04	\$126	0.53%	Other Favored
1118	10/3/2016	9:47	VZ	200	\$51.61	\$10,322	-			16:13	\$51.83	\$44	0.43%	Other Favored
1119	10/3/2016	9:47	VZ	575	\$51.61	\$29,676	-			16:13	\$51.83	\$126	0.43%	Butters
1120	10/4/2016	9:50	CLX	160	\$123.28	\$19,725	-			16:23	\$122.06	(\$195)	-0.99%	Other Favored
1121	10/4/2016	10:04	CTL	550	\$27.44	\$15,092	-			16:15	\$27.08	(\$198)	-1.31%	Other Favored
1122	10/4/2016	11:04	ABT	525	\$42.27	\$22,192	-			16:32	\$42.10	(\$89)	-0.40%	Other Favored
1123	10/4/2016	11:47	DUK	210	\$77.93	\$16,365	-			16:24	\$77.46	(\$99)	-0.60%	Other Favored
1124	10/4/2016	13:22	ABBV	425	\$62.92	\$26,741	-			16:26	\$62.90	(\$9)	-0.03%	Butters
1125	10/4/2016	13:23	LLY	125	\$80.81	\$10,101	-			16:20	\$81.11	\$37	0.37%	Other Favored
1126	10/4/2016	13:23	LLY	475	\$80.81	\$38,385	-			16:20	\$81.11	\$142	0.37%	Butters
1127	10/5/2016	9:50	GSK	500	\$43.28	\$21,640	-			16:23	\$43.33	\$25	0.12%	Other Favored
1128	10/5/2016	10:19	D	300	\$71.77	\$21,531	-			16:26	\$71.93	\$48	0.22%	Butters
1129	10/5/2016	13:05	CRM	1,100	\$67.65	\$74,415	1,100	13:59	\$67.97	14:02	\$67.93	\$352	0.47%	Butters
1130	10/7/2016	11:41	CLVS	1,100	\$30.70	\$33,770	-			16:18	\$29.50	(\$1,320)	-3.91%	Disfavored
1131	10/7/2016	12:42	AMGN	220	\$166.34	\$36,595	-			16:02	\$167.82	\$326	0.89%	Butters
1132	10/7/2016	14:23	CLVS	1,100	\$29.66	\$32,626	312	12:01	\$30.94	16:13	\$29.50	\$273	0.84%	Butters
1133	10/10/2016	9:52	BMJ	550	\$50.21	\$27,616	-			16:04	\$49.73	(\$264)	-0.96%	Disfavored
1134	10/10/2016	14:57	EMR	550	\$51.71	\$28,441	-			16:03	\$51.77	\$33	0.12%	Butters
1135	10/11/2016	9:50	AMGN	200	\$166.75	\$33,350	-			16:05	\$164.40	(\$470)	-1.41%	Other Favored
1136	10/11/2016	15:27	BHI	550	\$52.30	\$28,765	-			16:03	\$52.52	\$121	0.42%	Butters
1137	10/12/2016	11:25	AGN	185	\$232.22	\$42,961	-			16:03	\$231.00	(\$226)	-0.53%	Butters
1138	10/12/2016	12:32	CELG	340	\$100.79	\$34,269	-			16:03	\$100.10	(\$235)	-0.68%	Butters
1139	10/13/2016	9:56	F	2,200	\$11.75	\$25,850	-			16:17	\$11.90	\$330	1.28%	Other Favored
1140	10/13/2016	10:30	HAR	880	\$79.00	\$69,522	-			16:41	\$79.37	\$324	0.47%	Other Favored
1141	10/13/2016	10:46	C	875	\$47.63	\$41,676	-			16:18	\$48.40	\$674	1.62%	Butters
1142	10/13/2016	11:24	HBI	1,450	\$24.36	\$35,322	-			16:28	\$24.70	\$493	1.40%	Other Favored
1143	10/13/2016	11:24	HBI	350	\$24.36	\$8,526	-			16:28	\$24.70	\$119	1.40%	Butters
1144	10/13/2016	15:28	COP	725	\$42.22	\$30,610	-			16:21	\$42.11	(\$80)	-0.26%	Other Favored
1145	10/14/2016	9:53	HON	125	\$109.10	\$13,638	-			16:12	\$109.00	(\$13)	-0.09%	Other Favored
1146	10/14/2016	9:53	HON	250	\$109.10	\$27,275	-			16:12	\$109.00	(\$25)	-0.09%	Butters
1147	10/14/2016	10:28	GSK	675	\$41.87	\$28,262	-			16:18	\$41.68	(\$128)	-0.45%	Other Favored
1148	10/14/2016	14:11	AGN	150	\$228.83	\$34,325	-			16:19	\$228.00	(\$125)	-0.36%	Disfavored
1149	10/17/2016	10:56	AGN	200	\$223.61	\$44,722	-			16:11	\$223.99	\$76	0.17%	Butters
1150	10/18/2016	9:40	IBM	225	\$148.96	\$33,516	-			14:29	\$150.63	\$376	1.12%	Butters

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1151	10/18/2016	9:50	JNJ	158	\$116.83	\$18,459	-			16:22	\$115.45	(\$218)	-1.18%	Other Favored
1152	10/18/2016	9:50	JNJ	222	\$116.83	\$25,936	-			16:22	\$115.45	(\$306)	-1.18%	Disfavored
1153	10/18/2016	12:43	COP	775	\$40.41	\$31,318	-			16:09	\$40.55	\$108	0.35%	Butters
1154	10/19/2016	12:51	ABT	725	\$40.00	\$29,000	-			13:36	\$40.31	\$225	0.78%	Butters
1155	10/19/2016	14:08	JNJ	280	\$114.65	\$32,102	-			16:13	\$114.59	(\$17)	-0.05%	Butters
1156	10/19/2016	15:31	T	500	\$39.43	\$19,715	-			16:11	\$39.38	(\$25)	-0.13%	Other Favored
1157	10/20/2016	9:32	VZ	525	\$49.31	\$25,888	-			16:34	\$49.22	(\$47)	-0.18%	Disfavored
1158	10/20/2016	9:32	VZ	350	\$49.31	\$17,259	-			16:34	\$49.22	(\$32)	-0.18%	Other Favored
1159	10/20/2016	9:32	T	625	\$38.78	\$24,236	-			16:37	\$38.65	(\$80)	-0.33%	Disfavored
1160	10/20/2016	9:32	T	650	\$38.78	\$25,205	-			16:37	\$38.65	(\$83)	-0.33%	Other Favored
1161	10/20/2016	10:53	HBI	625	\$24.59	\$15,369	-			16:17	\$24.76	\$106	0.69%	Other Favored
1162	10/20/2016	11:39	VZ	300	\$49.00	\$14,700	-			16:30	\$49.22	\$66	0.45%	Other Favored
1163	10/20/2016	11:42	CALM	350	\$37.01	\$12,954	-			16:20	\$36.90	(\$39)	-0.30%	Other Favored
1164	10/21/2016	11:23	T	900	\$37.70	\$33,930	-			16:30	\$37.48	(\$198)	-0.58%	Disfavored
1165	10/21/2016	11:36	T	900	\$37.43	\$33,687	-			16:13	\$37.50	\$63	0.19%	Butters
1166	10/21/2016	15:57	MRK	510	\$61.21	\$31,217	-			16:24	\$61.21	\$0	0.00%	Other Favored
1167	10/24/2016	11:59	BP	775	\$35.73	\$27,691	-			16:11	\$35.87	\$108	0.39%	Butters
1168	10/24/2016	15:59	V	400	\$83.42	\$33,368	-			16:16	\$82.25	(\$468)	-1.40%	Butters
1169	10/25/2016	11:02	HBI	900	\$24.05	\$21,645	-			16:19	\$23.86	(\$171)	-0.79%	Other Favored
1170	10/25/2016	11:19	HBI	400	\$23.96	\$9,584	-			16:21	\$23.86	(\$40)	-0.42%	Other Favored
1171	10/25/2016	12:13	HBI	400	\$23.82	\$9,528	-			16:17	\$23.86	\$16	0.17%	Other Favored
1172	10/27/2016	10:10	ARIA	950	\$9.18	\$8,721	-			16:21	\$8.93	(\$238)	-2.72%	Disfavored
1173	10/27/2016	10:10	PFE	975	\$32.41	\$31,600	-			16:21	\$32.50	\$88	0.28%	Other Favored
1174	10/27/2016	11:47	ARIA	975	\$9.06	\$8,834	-			16:21	\$8.93	(\$127)	-1.43%	Other Favored
1175	10/27/2016	12:34	ED	200	\$73.09	\$14,618	-			16:03	\$73.47	\$76	0.52%	Other Favored
1176	10/31/2016	12:48	MRK	300	\$58.87	\$17,661	-			16:29	\$58.84	(\$9)	-0.05%	Other Favored
1177	10/31/2016	12:48	MRK	575	\$58.87	\$33,850	-			16:29	\$58.84	(\$17)	-0.05%	Disfavored
1178	11/1/2016	10:12	AAPL	150	\$112.81	\$16,922	-			16:38	\$111.50	(\$197)	-1.16%	Other Favored
1179	11/1/2016	10:12	AAPL	150	\$112.81	\$16,922	-			16:38	\$111.50	(\$197)	-1.16%	Disfavored
1180	11/1/2016	11:18	BGS	200	\$41.95	\$8,390	-			16:36	\$42.40	\$90	1.07%	Other Favored
1181	11/2/2016	11:22	D	225	\$72.99	\$16,423	-			16:03	\$74.10	\$250	1.52%	Other Favored
1182	11/2/2016	15:02	PFE	2,200	\$30.66	\$67,452	-			16:50	\$30.68	\$44	0.07%	Other Favored
1183	11/3/2016	9:46	BGS	300	\$41.75	\$12,525	-			16:51	\$41.00	(\$225)	-1.80%	Other Favored
1184	11/3/2016	9:46	BGS	300	\$41.75	\$12,525	-			16:51	\$41.00	(\$225)	-1.80%	Disfavored
1185	11/3/2016	9:51	FEYE	3,000	\$11.28	\$33,840	-			16:34	\$12.50	\$3,660	10.82%	Butters
1186	11/3/2016	10:40	CLX	300	\$115.08	\$34,524	-			16:46	\$114.72	(\$108)	-0.31%	Other Favored
1187	11/3/2016	13:23	AAPL	325	\$109.86	\$35,705	-			16:35	\$109.65	(\$68)	-0.19%	Butters
1188	11/3/2016	15:42	BGS	600	\$41.00	\$24,600	-			16:50	\$41.00	\$0	0.00%	Butters
1189	11/3/2016	15:54	BGS	300	\$40.90	\$12,270	-			16:47	\$41.00	\$30	0.24%	Other Favored
1190	11/4/2016	10:05	CLX	425	\$114.35	\$48,600	-			15:49	\$113.40	(\$405)	-0.83%	Disfavored
1191	11/4/2016	12:33	ABBV	220	\$56.41	\$12,410	-			15:48	\$56.15	(\$56)	-0.45%	Disfavored
1192	11/7/2016	10:27	GSK	1,325	\$38.77	\$51,370	-			16:22	\$38.84	\$93	0.18%	Other Favored
1193	11/7/2016	10:27	GSK	550	\$38.77	\$21,324	-			16:22	\$38.84	\$39	0.18%	Butters
1194	11/7/2016	14:02	GPRO	2,850	\$10.35	\$29,498	2,850	14:36	\$10.63	14:40	\$10.63	\$798	2.71%	Butters
1195	11/7/2016	14:53	VZ	550	\$47.16	\$25,938	-			16:17	\$47.27	\$59	0.23%	Other Favored
1196	11/8/2016	10:14	F	1,200	\$11.35	\$13,620	-			16:15	\$11.50	\$180	1.32%	Other Favored
1197	11/8/2016	13:09	PFE	450	\$30.23	\$13,604	-			16:17	\$29.96	(\$122)	-0.89%	Disfavored
1198	11/8/2016	14:52	GM	410	\$31.66	\$12,981	-			16:15	\$31.73	\$29	0.22%	Other Favored
1199	11/9/2016	9:56	VZ	750	\$46.97	\$35,228	-			16:48	\$47.80	\$622	1.77%	Other Favored
1200	11/9/2016	14:23	ED	400	\$72.36	\$28,944	-			16:27	\$72.26	(\$40)	-0.14%	Other Favored
1201	11/10/2016	10:36	BGS	900	\$39.85	\$35,865	-			16:07	\$39.20	(\$585)	-1.63%	Disfavored
1202	11/10/2016	11:37	GPRO	6,700	\$10.16	\$68,072	6,700	15:53	\$10.20	16:02	\$10.17	\$269	0.39%	Butters
1203	11/11/2016	11:12	GPRO	4,600	\$10.05	\$46,220	4,600	12:11	\$10.17	16:03	\$10.27	\$562	1.22%	Butters
1204	11/15/2016	10:28	DAL	500	\$47.05	\$23,525	-			16:24	\$47.65	\$300	1.28%	Butters
1205	11/15/2016	10:52	EPD	1,000	\$25.60	\$25,600	-			16:25	\$25.59	(\$10)	-0.04%	Other Favored
1206	11/15/2016	15:08	CALM	650	\$40.40	\$26,260	-			16:25	\$40.15	(\$163)	-0.62%	Disfavored
1207	11/16/2016	12:04	FEYE	2,900	\$13.55	\$39,295	-			16:22	\$13.62	\$203	0.52%	Butters
1208	11/16/2016	12:12	EPD	1,475	\$25.35	\$37,391	-			16:22	\$25.10	(\$369)	-0.99%	Disfavored
1209	11/16/2016	14:05	DUK	300	\$73.72	\$22,116	-			16:14	\$73.97	\$75	0.34%	Other Favored
1210	11/16/2016	14:21	MRK	200	\$62.92	\$12,584	-			16:22	\$62.50	(\$84)	-0.67%	Disfavored
1211	11/16/2016	14:21	MRK	600	\$62.92	\$37,752	-			16:22	\$62.50	(\$252)	-0.67%	Other Favored
1212	11/17/2016	9:38	CSCO	460	\$29.67	\$13,648	-			16:24	\$30.05	\$175	1.28%	Other Favored
1213	11/17/2016	9:38	CSCO	1,015	\$29.67	\$30,115	-			16:24	\$30.05	\$386	1.28%	Butters
1214	11/17/2016	15:51	BA	200	\$145.04	\$29,008	-			16:16	\$145.33	\$58	0.20%	Butters
1215	11/18/2016	10:43	ETN	522	\$63.99	\$33,401	-			16:21	\$64.15	\$86	0.26%	Butters
1216	11/18/2016	11:10	CBI	1,000	\$31.17	\$31,170	-			15:51	\$31.48	\$305	0.98%	Butters
1217	11/18/2016	11:59	F	2,800	\$11.76	\$32,928	-			16:26	\$11.74	(\$56)	-0.17%	Disfavored
1218	11/18/2016	12:30	GPRO	6,500	\$9.94	\$64,610	6,500	15:29	\$9.97	15:43	\$9.98	\$195	0.30%	Butters
1219	11/18/2016	13:47	MRK	225	\$61.88	\$13,923	-			16:28	\$61.87	(\$2)	-0.02%	Other Favored
1220	11/18/2016	13:47	MRK	525	\$61.88	\$32,487	-			16:28	\$61.87	(\$5)	-0.02%	Butters
1221	11/18/2016	14:37	ED	220	\$69.31	\$15,248	-			16:19	\$69.53	\$48	0.32%	Other Favored
1222	11/21/2016	12:06	GPRO	6,400	\$9.99	\$63,936	-			16:03	\$9.91	(\$512)	-0.80%	Disfavored

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1223	11/22/2016	10:09	MRK	475	\$62.17	\$29,531	-			16:38	\$61.70	(\$223)	-0.76%	Other Favored
1224	11/22/2016	11:02	OPK	900	\$10.25	\$9,225	-			16:36	\$10.21	(\$36)	-0.39%	Other Favored
1225	11/22/2016	11:09	GPRO	6,000	\$9.86	\$59,156	6,000	15:16	\$9.90	15:21	\$9.90	\$244	0.41%	Butters
1226	11/22/2016	13:08	HBI	1,000	\$24.29	\$24,290	-			16:21	\$24.23	(\$60)	-0.25%	Other Favored
1227	11/23/2016	9:44	GPRO	5,500	\$9.63	\$52,955	5,500	10:03	\$9.76	10:06	\$9.78	\$725	1.37%	Butters
1228	11/23/2016	9:53	DLPH	100	\$66.48	\$6,648	-			16:25	\$67.06	\$58	0.87%	Other Favored
1229	11/23/2016	13:45	DLPH	800	\$67.09	\$53,672	-			16:25	\$67.06	(\$24)	-0.04%	Disfavored
1230	11/25/2016	12:38	GPRO	5,000	\$9.91	\$49,550	-			13:07	\$9.98	\$350	0.71%	Butters
1231	11/28/2016	11:08	DLPH	775	\$67.25	\$52,119	-			16:07	\$66.32	(\$721)	-1.38%	Disfavored
1232	11/28/2016	14:23	MRK	210	\$61.72	\$12,961	-			16:19	\$61.87	\$31	0.24%	Other Favored
1233	11/28/2016	14:52	GE	400	\$31.30	\$12,520	-			16:23	\$31.26	(\$16)	-0.13%	Other Favored
1234	11/28/2016	14:57	GSK	700	\$38.39	\$26,873	-			16:26	\$38.37	(\$14)	-0.05%	Other Favored
1235	11/29/2016	10:26	COP	500	\$44.12	\$22,060	-			16:17	\$44.23	\$55	0.25%	Other Favored
1236	11/29/2016	11:04	DLPH	450	\$63.44	\$28,548	-			16:14	\$63.44	(\$0)	0.00%	Butters
1237	11/30/2016	11:20	AEP	575	\$59.78	\$34,374	-			16:12	\$59.05	(\$420)	-1.22%	Other Favored
1238	11/30/2016	12:17	DUK	580	\$74.22	\$43,048	-			16:14	\$73.93	(\$168)	-0.39%	Disfavored
1239	11/30/2016	13:41	MRK	300	\$61.51	\$18,453	-			16:27	\$61.20	(\$93)	-0.50%	Butters
1240	11/30/2016	13:41	MRK	275	\$61.51	\$16,915	-			16:27	\$61.20	(\$85)	-0.50%	Other Favored
1241	11/30/2016	14:14	INTC	1,350	\$34.90	\$47,115	-			16:19	\$34.71	(\$256)	-0.54%	Other Favored
1242	11/30/2016	14:14	INTC	150	\$34.90	\$5,235	-			16:19	\$34.71	(\$28)	-0.54%	Butters
1243	12/1/2016	9:51	FB	600	\$115.82	\$69,492	-			16:12	\$115.08	(\$444)	-0.64%	Butters
1244	12/1/2016	9:57	AEP	575	\$58.62	\$33,707	-			16:31	\$58.16	(\$265)	-0.78%	Disfavored
1245	12/1/2016	10:05	CLX	400	\$112.66	\$45,064	-			16:26	\$113.58	\$368	0.82%	Other Favored
1246	12/1/2016	10:25	D	300	\$72.26	\$21,678	-			16:29	\$72.75	\$147	0.68%	Other Favored
1247	12/1/2016	11:11	GPRO	6,000	\$9.78	\$58,680	6,000	11:48	\$9.86	15:10	\$9.79	\$480	0.82%	Butters
1248	12/1/2016	11:52	AEP	325	\$58.08	\$18,876	-			16:30	\$58.16	\$26	0.14%	Other Favored
1249	12/2/2016	9:44	AVGO	400	\$162.00	\$64,800	-			16:02	\$164.22	\$888	1.37%	Butters
1250	12/2/2016	10:26	CALM	450	\$40.15	\$18,068	-			16:45	\$39.65	(\$225)	-1.25%	Disfavored
1251	12/2/2016	10:26	CALM	325	\$40.15	\$13,049	-			16:45	\$39.65	(\$163)	-1.25%	Other Favored
1252	12/2/2016	12:04	GPRO	6,000	\$9.65	\$57,900	6,000	15:59	\$9.69	16:02	\$9.70	\$240	0.41%	Butters
1253	12/5/2016	11:45	GPRO	6,000	\$9.74	\$58,440	6,000	14:22	\$9.83	14:35	\$9.77	\$540	0.92%	Butters
1254	12/5/2016	14:43	GPRO	6,000	\$9.74	\$58,440	-			16:41	\$9.70	(\$240)	-0.41%	Butters
1255	12/5/2016	15:22	RTN	450	\$149.06	\$67,077	-			16:48	\$149.07	\$4	0.01%	Other Favored
1256	12/7/2016	9:47	MRK	350	\$58.73	\$20,556	-			16:32	\$60.06	\$465	2.26%	Other Favored
1257	12/7/2016	15:47	PFE	980	\$31.09	\$30,468	-			16:46	\$31.19	\$98	0.32%	Other Favored
1258	12/8/2016	14:16	CALM	400	\$39.85	\$15,940	-			16:27	\$39.70	(\$60)	-0.38%	Disfavored
1259	12/8/2016	14:18	CL	275	\$65.77	\$18,087	-			16:24	\$65.70	(\$19)	-0.11%	Butters
1260	12/8/2016	14:18	CL	325	\$65.77	\$21,375	-			16:24	\$65.70	(\$23)	-0.11%	Disfavored
1261	12/8/2016	14:32	CALM	400	\$39.65	\$15,860	-			16:26	\$39.70	\$20	0.13%	Other Favored
1262	12/8/2016	14:37	GE	320	\$31.47	\$10,070	-			16:19	\$31.52	\$16	0.16%	Other Favored
1263	12/8/2016	14:37	GE	630	\$31.47	\$19,826	-			16:19	\$31.52	\$31	0.16%	Butters
1264	12/9/2016	10:07	SLV	1,650	\$16.10	\$26,565	-			16:20	\$15.98	(\$198)	-0.75%	Disfavored
1265	12/9/2016	10:18	CSCO	1,075	\$29.78	\$32,014	-			16:19	\$30.06	\$301	0.94%	Other Favored
1266	12/12/2016	13:01	LUK	650	\$23.87	\$15,516	-			16:22	\$23.88	\$6	0.04%	Disfavored
1267	12/12/2016	13:01	LUK	1,050	\$23.87	\$25,064	-			16:22	\$23.88	\$10	0.04%	Butters
1268	12/12/2016	15:13	FCAU	4,175	\$8.48	\$35,404	-			16:18	\$8.48	\$0	0.00%	Butters
1269	12/12/2016	15:13	FCAU	2,000	\$8.48	\$16,960	-			16:18	\$8.48	\$0	0.00%	Other Favored
1270	12/13/2016	9:57	AA	2,800	\$30.98	\$86,756	-			16:19	\$30.24	(\$2,084)	-2.40%	Disfavored
1271	12/13/2016	11:02	F	500	\$12.76	\$6,380	-			12:38	\$12.84	\$38	0.59%	Butters
1272	12/13/2016	15:25	GE	575	\$31.72	\$18,239	-			16:16	\$31.75	\$17	0.09%	Other Favored
1273	12/13/2016	15:25	GE	225	\$31.72	\$7,137	-			16:16	\$31.75	\$7	0.09%	Butters
1274	12/14/2016	10:12	AGN	300	\$190.36	\$57,108	300	15:37	\$193.47	16:22	\$192.40	\$933	1.63%	Disfavored
1275	12/15/2016	10:25	UL	985	\$39.59	\$38,996	-			16:22	\$39.58	(\$9)	-0.02%	Other Favored
1276	12/15/2016	10:25	UL	700	\$39.59	\$27,713	-			16:22	\$39.58	(\$7)	-0.02%	Butters
1277	12/15/2016	10:31	AA	2,700	\$29.99	\$80,969	-			16:26	\$29.79	(\$536)	-0.66%	Disfavored
1278	12/15/2016	11:01	SLV	2,100	\$15.21	\$31,941	-			16:11	\$15.19	(\$42)	-0.13%	Butters
1279	12/15/2016	12:07	GE	980	\$31.41	\$30,782	-			16:23	\$31.28	(\$127)	-0.41%	Disfavored
1280	12/15/2016	12:09	HBI	1,100	\$22.15	\$24,365	-			16:25	\$22.08	(\$77)	-0.32%	Disfavored
1281	12/19/2016	11:41	MAT	950	\$28.53	\$27,104	-			16:06	\$28.36	(\$162)	-0.60%	Disfavored
1282	12/20/2016	9:36	WEC	600	\$57.88	\$34,728	-			16:10	\$58.45	\$342	0.98%	Other Favored
1283	12/20/2016	10:04	ADBE	300	\$104.90	\$31,470	-			16:13	\$105.79	\$267	0.85%	Butters
1284	12/20/2016	10:21	EBAY	1,275	\$29.05	\$37,039	-			16:13	\$29.26	\$268	0.72%	Butters
1285	12/20/2016	10:25	SWKS	500	\$77.00	\$38,500	-			16:36	\$76.61	(\$195)	-0.51%	Disfavored
1286	12/20/2016	11:14	CLVS	800	\$39.90	\$31,920	800	11:34	\$41.00	11:38	\$40.88	\$880	2.76%	Butters
1287	12/20/2016	11:53	FEYE	1,500	\$13.01	\$19,515	-			16:21	\$12.99	(\$30)	-0.15%	Disfavored
1288	12/20/2016	12:09	OXY	259	\$72.03	\$18,656	-			16:37	\$72.38	\$91	0.49%	Butters
1289	12/20/2016	12:09	OXY	511	\$72.03	\$36,807	-			16:37	\$72.38	\$179	0.49%	Other Favored
1290	12/20/2016	13:25	KMB	295	\$114.30	\$33,719	-			16:28	\$114.42	\$35	0.10%	Butters
1291	12/20/2016	13:25	KMB	155	\$114.30	\$17,717	-			16:28	\$114.42	\$19	0.10%	Other Favored
1292	12/20/2016	14:47	VZ	400	\$53.01	\$21,204	-			16:45	\$53.07	\$24	0.11%	Other Favored
1293	12/20/2016	14:49	AMGN	295	\$146.54	\$43,229	-			16:20	\$147.23	\$204	0.47%	Other Favored
1294	12/20/2016	15:50	BP	550	\$36.49	\$20,070	-			16:15	\$36.52	\$17	0.08%	Other Favored

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1295	12/21/2016	10:24	SLV	2,700	\$15.15	\$40,905	-			16:25	\$15.12	(\$81)	-0.20%	Disfavored
1296	12/21/2016	11:23	TWTR	6,000	\$17.08	\$102,450	6,000	12:23	\$17.15	12:26	\$17.10	\$450	0.44%	Disfavored
1297	12/21/2016	12:20	HON	340	\$117.05	\$39,797	-			16:30	\$117.20	\$51	0.13%	Other Favored
1298	12/21/2016	15:16	F	2,900	\$12.67	\$36,742	-			16:26	\$12.64	(\$86)	-0.23%	Disfavored
1299	12/21/2016	15:32	NWL	700	\$46.22	\$32,354	-			16:36	\$46.08	(\$98)	-0.30%	Butters
1300	12/21/2016	15:32	NWL	700	\$46.22	\$32,354	-			16:36	\$46.08	(\$98)	-0.30%	Other Favored
1301	12/22/2016	9:52	TWTR	6,000	\$16.67	\$100,020	6,000	10:06	\$16.78	10:30	\$16.70	\$660	0.66%	Butters
1302	12/22/2016	11:38	TWTR	6,100	\$16.42	\$100,162	-			16:17	\$16.40	(\$122)	-0.12%	Disfavored
1303	12/22/2016	11:43	AAPL	400	\$115.90	\$46,360	-			16:10	\$116.18	\$112	0.24%	Other Favored
1304	12/22/2016	13:24	CBI	1,920	\$34.82	\$66,854	-			16:16	\$35.04	\$422	0.63%	Other Favored
1305	12/23/2016	11:17	TWTR	6,000	\$16.43	\$98,579	6,000	15:36	\$16.49	16:02	\$16.50	\$361	0.37%	Butters
1306	12/27/2016	9:58	IONS	1,600	\$55.30	\$88,480	-			16:02	\$55.12	(\$288)	-0.33%	Disfavored
1307	12/28/2016	10:35	IONS	1,800	\$52.60	\$94,680	-			16:04	\$51.57	(\$1,854)	-1.96%	Butters
1308	12/28/2016	12:47	T	300	\$42.49	\$12,747	-			16:04	\$42.50	\$3	0.02%	Other Favored
1309	12/29/2016	12:49	MRK	525	\$59.11	\$31,033	-			15:04	\$59.14	\$16	0.05%	Other Favored
1310	12/29/2016	12:49	MRK	350	\$59.11	\$20,689	-			15:04	\$59.14	\$10	0.05%	Disfavored
1311	12/29/2016	14:24	AA	1,600	\$28.96	\$46,336	-			15:05	\$28.98	\$35	0.08%	Butters
1312	12/30/2016	10:25	AAL	500	\$46.79	\$23,395	-			16:27	\$46.69	(\$50)	-0.21%	Disfavored
1313	12/30/2016	10:25	DAL	450	\$48.96	\$22,032	-			16:12	\$49.19	\$103	0.47%	Other Favored
1314	12/30/2016	12:04	AA	1,000	\$28.34	\$28,340	-			16:34	\$28.08	(\$260)	-0.92%	Disfavored
1315	12/30/2016	12:06	GT	1,000	\$30.88	\$30,880	-			16:25	\$30.87	(\$10)	-0.03%	Butters
1316	12/30/2016	12:06	GT	450	\$30.88	\$13,896	-			16:25	\$30.87	(\$5)	-0.03%	Other Favored
1317	1/3/2017	9:53	AAPL	300	\$115.29	\$34,587	-			16:19	\$116.10	\$243	0.70%	Other Favored
1318	1/3/2017	15:58	AAL	500	\$46.25	\$23,125	-			16:20	\$46.21	(\$20)	-0.09%	Other Favored
1319	1/4/2017	10:31	JNJ	550	\$115.33	\$63,432	-			16:52	\$115.65	\$176	0.28%	Other Favored
1320	1/4/2017	12:29	NAN	1,929	\$13.49	\$26,022	-			14:18	\$13.51	\$39	0.15%	Other Favored
1321	1/4/2017	12:31	AAPL	300	\$116.11	\$34,833	-			14:17	\$116.21	\$30	0.09%	Other Favored
1322	1/4/2017	12:35	MYN	4,000	\$12.80	\$51,197	-			14:16	\$12.80	\$3	0.01%	Other Favored
1323	1/4/2017	12:59	PFE	1,000	\$33.12	\$33,120	-			14:16	\$33.22	\$95	0.29%	Other Favored
1324	1/4/2017	13:57	LLY	310	\$74.44	\$23,076	-			16:34	\$74.59	\$47	0.20%	Other Favored
1325	1/4/2017	13:57	LLY	270	\$74.44	\$20,099	-			16:34	\$74.59	\$41	0.20%	Butters
1326	1/4/2017	14:01	HON	1,000	\$116.60	\$116,600	-			14:16	\$116.63	\$27	0.02%	Other Favored
1327	1/4/2017	14:04	CSCO	900	\$30.12	\$27,108	-			16:53	\$30.12	\$0	0.00%	Disfavored
1328	1/4/2017	15:58	OXY	350	\$71.42	\$24,997	-			16:25	\$71.49	\$24	0.09%	Other Favored
1329	1/5/2017	9:59	OXY	400	\$71.02	\$28,408	-			16:10	\$70.62	(\$160)	-0.56%	Disfavored
1330	1/5/2017	13:35	F	1,080	\$12.85	\$13,878	-			16:10	\$12.77	(\$86)	-0.62%	Disfavored
1331	1/6/2017	9:42	BUD	150	\$105.91	\$15,887	-			16:29	\$105.93	\$3	0.02%	Other Favored
1332	1/6/2017	9:42	BUD	350	\$105.91	\$37,069	-			16:29	\$105.93	\$7	0.02%	Butters
1333	1/6/2017	9:43	VZ	690	\$53.30	\$36,777	-			16:33	\$53.30	(\$0)	0.00%	Disfavored
1334	1/6/2017	11:55	GILD	525	\$75.77	\$39,779	-			16:35	\$75.51	(\$137)	-0.34%	Disfavored
1335	1/6/2017	13:03	BHI	400	\$63.92	\$25,568	-			16:30	\$63.96	\$16	0.06%	Disfavored
1336	1/6/2017	14:42	T	850	\$41.27	\$35,080	-			16:28	\$41.32	\$42	0.12%	Other Favored
1337	1/9/2017	12:01	OXY	680	\$70.07	\$47,648	-			16:09	\$70.48	\$279	0.59%	Disfavored
1338	1/10/2017	10:08	CL	1,050	\$65.69	\$68,978	-			16:16	\$65.39	(\$318)	-0.46%	Disfavored
1339	1/10/2017	14:26	UN	500	\$40.87	\$20,435	-			16:16	\$40.89	\$10	0.05%	Other Favored
1340	1/11/2017	10:15	F	2,000	\$12.55	\$25,100	-			14:52	\$12.59	\$89	0.35%	Other Favored
1341	1/11/2017	11:28	CSCO	780	\$30.22	\$23,572	-			15:03	\$30.12	(\$78)	-0.33%	Disfavored
1342	1/11/2017	12:23	GT	1,100	\$31.43	\$34,573	-			15:03	\$31.14	(\$325)	-0.94%	Disfavored
1343	1/12/2017	13:17	FCAU	6,900	\$10.06	\$69,414	6,900	13:28	\$10.16	13:33	\$10.14	\$690	0.99%	Butters
1344	1/12/2017	14:48	FCAU	4,200	\$10.05	\$42,218	-			16:31	\$9.99	(\$260)	-0.62%	Disfavored
1345	1/12/2017	14:48	FCAU	4,050	\$10.05	\$40,711	-			16:31	\$9.99	(\$251)	-0.62%	Other Favored
1346	1/13/2017	9:42	PFE	1,002	\$32.46	\$32,525	-			16:29	\$32.51	\$50	0.15%	Other Favored
1347	1/13/2017	9:51	GSK	1,170	\$38.89	\$45,501	-			16:20	\$39.22	\$386	0.85%	Other Favored
1348	1/13/2017	9:56	GE	880	\$31.30	\$27,544	-			16:15	\$31.39	\$79	0.29%	Other Favored
1349	1/13/2017	10:18	FCAU	6,200	\$9.69	\$60,078	6,200	11:35	\$9.77	11:49	\$9.73	\$496	0.83%	Disfavored
1350	1/17/2017	9:51	HXL	605	\$50.54	\$30,574	-			15:00	\$50.40	(\$85)	-0.28%	Other Favored
1351	1/17/2017	9:51	HXL	750	\$50.54	\$37,901	-			15:00	\$50.40	(\$105)	-0.28%	Butters
1352	1/17/2017	10:07	MRK	150	\$61.34	\$9,201	-			14:29	\$61.37	\$4	0.04%	Other Favored
1353	1/17/2017	10:07	MRK	430	\$61.34	\$26,375	-			14:29	\$61.37	\$12	0.04%	Disfavored
1354	1/18/2017	10:03	VZ	800	\$52.40	\$41,920	-			16:19	\$52.21	(\$152)	-0.36%	Disfavored
1355	1/18/2017	13:46	QCOM	280	\$65.00	\$18,200	-			16:18	\$65.17	\$48	0.26%	Other Favored
1356	1/18/2017	13:46	QCOM	420	\$65.00	\$27,300	-			16:18	\$65.17	\$71	0.26%	Butters
1357	1/19/2017	9:35	C	750	\$57.30	\$42,975	-			16:15	\$56.67	(\$473)	-1.10%	Disfavored
1358	1/19/2017	12:42	REV	1,040	\$32.95	\$34,268	-			16:24	\$33.00	\$52	0.15%	Butters
1359	1/19/2017	12:42	REV	840	\$32.95	\$27,678	-			16:24	\$33.00	\$42	0.15%	Other Favored
1360	1/20/2017	9:50	GSK	600	\$38.64	\$23,184	-			16:20	\$38.72	\$48	0.21%	Other Favored
1361	1/20/2017	9:50	GSK	370	\$38.64	\$14,297	-			16:20	\$38.72	\$30	0.21%	Butters
1362	1/20/2017	9:51	BMV	1,185	\$49.61	\$58,789	-			16:28	\$49.60	(\$13)	-0.02%	Disfavored
1363	1/20/2017	10:03	KMB	189	\$115.50	\$21,830	-			16:21	\$116.22	\$136	0.62%	Other Favored
1364	1/20/2017	11:42	CBI	1,600	\$31.67	\$50,672	-			16:25	\$31.59	(\$128)	-0.25%	Disfavored
1365	1/20/2017	13:48	C	580	\$56.28	\$32,642	-			16:25	\$56.20	(\$46)	-0.14%	Disfavored
1366	1/23/2017	9:59	AKS	7,000	\$9.28	\$64,960	7,000	13:04	\$9.33	13:10	\$9.34	\$350	0.54%	Butters

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1367	1/23/2017	13:44	GE	700	\$29.71	\$20,797	-			16:13	\$29.77	\$42	0.20%	Disfavored
1368	1/23/2017	13:44	GE	780	\$29.71	\$23,174	-			16:13	\$29.77	\$47	0.20%	Other Favored
1369	1/23/2017	15:53	XOM	500	\$84.95	\$42,475	-			16:17	\$85.06	\$55	0.13%	Butters
1370	1/23/2017	15:53	XOM	380	\$84.95	\$32,281	-			16:17	\$85.06	\$42	0.13%	Other Favored
1371	1/24/2017	11:42	AKS	7,800	\$9.28	\$72,384	-			16:04	\$8.67	(\$4,758)	-6.57%	Disfavored
1372	1/24/2017	13:20	BMV	1,120	\$49.15	\$55,050	-			16:19	\$49.03	(\$137)	-0.25%	Disfavored
1373	1/24/2017	14:01	T	235	\$41.29	\$9,703	-			16:17	\$41.30	\$2	0.02%	Butters
1374	1/24/2017	14:01	T	515	\$41.29	\$21,264	-			16:17	\$41.30	\$5	0.02%	Other Favored
1375	1/24/2017	15:49	OXY	200	\$67.94	\$13,588	-			16:18	\$67.87	(\$14)	-0.10%	Disfavored
1376	1/24/2017	15:49	OXY	200	\$67.94	\$13,588	-			16:18	\$67.87	(\$14)	-0.10%	Other Favored
1377	1/25/2017	9:56	ED	500	\$72.18	\$36,090	-			16:09	\$72.74	\$280	0.78%	Other Favored
1378	1/25/2017	10:00	T	780	\$41.12	\$32,074	-			16:27	\$41.65	\$413	1.29%	Other Favored
1379	1/25/2017	10:27	AKS	7,800	\$8.14	\$63,492	7,800	10:36	\$8.21	10:37	\$8.23	\$546	0.86%	Butters
1380	1/25/2017	11:13	AKS	7,800	\$8.17	\$63,726	7,800	15:10	\$8.23	15:17	\$8.24	\$468	0.73%	Butters
1381	1/25/2017	14:23	HON	240	\$117.97	\$28,313	-			16:31	\$117.88	(\$22)	-0.08%	Disfavored
1382	1/25/2017	14:23	HON	100	\$117.97	\$11,797	-			16:31	\$117.88	(\$9)	-0.08%	Other Favored
1383	1/25/2017	15:31	HPQ	1,880	\$15.13	\$28,444	-			16:23	\$15.19	\$113	0.40%	Other Favored
1384	1/26/2017	9:30	VZ	640	\$48.60	\$31,104	-			16:37	\$49.19	\$378	1.21%	Other Favored
1385	1/26/2017	9:35	UN	900	\$40.21	\$36,189	-			16:18	\$40.27	\$54	0.15%	Other Favored
1386	1/26/2017	9:53	AKS	6,900	\$8.43	\$58,166	-			16:34	\$8.18	(\$1,724)	-2.96%	Disfavored
1387	1/26/2017	10:29	AMAT	900	\$34.02	\$30,618	-			16:40	\$34.01	(\$9)	-0.03%	Other Favored
1388	1/26/2017	10:44	AKS	1,400	\$8.13	\$11,382	-			16:04	\$8.19	\$84	0.74%	Other Favored
1389	1/26/2017	10:44	AKS	7,800	\$8.13	\$63,414	7,800	15:59	\$8.17	16:04	\$8.19	\$313	0.49%	Butters
1390	1/26/2017	13:17	IONS	285	\$42.00	\$11,970	-			16:07	\$41.86	(\$40)	-0.33%	Other Favored
1391	1/27/2017	10:01	CL	680	\$63.90	\$43,452	-			16:22	\$64.74	\$571	1.31%	Other Favored
1392	1/27/2017	11:51	AKS	8,900	\$7.97	\$70,933	8,900	13:26	\$8.08	13:29	\$8.09	\$979	1.38%	Butters
1393	1/27/2017	15:27	AKS	8,100	\$8.03	\$65,043	8,100	15:41	\$8.08	15:43	\$8.07	\$405	0.62%	Butters
1394	1/30/2017	14:49	SCHD	2,700	\$43.48	\$117,396	-			16:50	\$43.57	\$243	0.21%	Other Favored
1395	1/31/2017	10:05	AKS	7,900	\$7.90	\$62,403	7,900	10:35	\$8.00	10:41	\$8.00	\$797	1.28%	Butters
1396	1/31/2017	13:50	OXY	625	\$67.52	\$42,203	-			16:21	\$67.67	\$89	0.21%	Other Favored
1397	1/31/2017	13:56	AKS	7,900	\$7.91	\$62,489	7,900	14:32	\$7.99	16:03	\$8.08	\$632	1.01%	Butters
1398	2/1/2017	10:21	AKS	7,900	\$7.91	\$62,489	-			16:28	\$7.78	(\$1,027)	-1.64%	Disfavored
1399	2/1/2017	10:39	COP	800	\$47.82	\$38,256	-			16:26	\$48.50	\$544	1.42%	Other Favored
1400	2/1/2017	14:35	D	500	\$72.70	\$36,350	-			16:12	\$72.00	(\$350)	-0.96%	Disfavored
1401	2/1/2017	14:49	BX	880	\$31.12	\$27,386	-			16:20	\$31.17	\$44	0.16%	Other Favored
1402	2/2/2017	10:04	COP	800	\$47.40	\$37,920	-			16:36	\$48.69	\$1,032	2.72%	Other Favored
1403	2/2/2017	10:33	VZ	880	\$48.08	\$42,310	-			16:57	\$48.26	\$158	0.37%	Other Favored
1404	2/2/2017	10:45	PFE	1,100	\$31.47	\$34,615	-			16:53	\$31.65	\$200	0.58%	Other Favored
1405	2/2/2017	11:52	GM	1,180	\$35.66	\$42,078	-			16:46	\$35.73	\$84	0.20%	Other Favored
1406	2/2/2017	12:37	AKS	7,900	\$7.87	\$62,173	7,900	15:49	\$7.94	15:53	\$7.93	\$553	0.89%	Butters
1407	2/2/2017	13:03	BX	925	\$30.35	\$28,074	-			16:29	\$30.75	\$370	1.32%	Butters
1408	2/3/2017	9:33	MAT	1,580	\$25.65	\$40,527	-			16:21	\$25.82	\$269	0.66%	Other Favored
1409	2/3/2017	9:34	HBI	1,880	\$19.66	\$36,961	-			16:23	\$19.02	(\$1,203)	-3.26%	Disfavored
1410	2/3/2017	11:04	BHI	680	\$61.84	\$42,053	-			16:23	\$61.85	\$5	0.01%	Other Favored
1411	2/6/2017	9:45	RDSB	600	\$57.66	\$34,596	-			16:18	\$57.70	\$24	0.07%	Disfavored
1412	2/6/2017	11:30	IP	1,345	\$51.12	\$68,760	-			16:17	\$51.60	\$642	0.93%	Other Favored
1413	2/7/2017	9:35	GM	645	\$35.51	\$22,903	-			16:35	\$35.07	(\$283)	-1.24%	Disfavored
1414	2/7/2017	13:04	AKS	8,000	\$7.95	\$63,600	8,000	15:24	\$7.99	16:02	\$8.00	\$320	0.50%	Butters
1415	2/8/2017	12:40	AKS	8,100	\$7.94	\$64,314	8,100	14:45	\$8.02	14:52	\$8.03	\$648	1.01%	Butters
1416	2/9/2017	11:44	MYL	750	\$39.12	\$29,340	-			13:03	\$39.37	\$187	0.64%	Butters
1417	2/9/2017	13:36	IP	385	\$52.31	\$20,140	-			16:21	\$52.16	(\$58)	-0.29%	Other Favored
1418	2/9/2017	13:36	IP	490	\$52.31	\$25,633	-			16:21	\$52.16	(\$74)	-0.29%	Disfavored
1419	2/9/2017	13:58	GM	350	\$35.12	\$12,292	-			16:18	\$35.14	\$7	0.06%	Other Favored
1420	2/9/2017	13:58	GM	200	\$35.12	\$7,024	-			16:18	\$35.14	\$4	0.06%	Disfavored
1421	2/10/2017	12:13	TWTR	2,000	\$15.64	\$31,282	-			16:37	\$15.60	(\$82)	-0.26%	Disfavored
1422	2/10/2017	12:13	TWTR	3,000	\$15.64	\$46,923	-			16:37	\$15.60	(\$123)	-0.26%	Butters
1423	2/10/2017	14:07	BHI	530	\$61.04	\$32,351	-			16:29	\$61.37	\$176	0.54%	Other Favored
1424	2/10/2017	15:53	OXY	400	\$68.30	\$27,320	-			16:34	\$68.47	\$68	0.25%	Other Favored
1425	2/13/2017	11:34	GSK	500	\$40.11	\$20,055	-			16:25	\$39.99	(\$60)	-0.30%	Disfavored
1426	2/13/2017	14:48	T	470	\$40.56	\$19,063	-			16:25	\$40.71	\$70	0.37%	Other Favored
1427	2/14/2017	9:38	MAT	975	\$25.91	\$25,262	-			16:34	\$25.69	(\$214)	-0.85%	Disfavored
1428	2/14/2017	9:44	OXY	715	\$66.80	\$47,759	-			16:36	\$67.16	\$261	0.55%	Disfavored
1429	2/14/2017	9:44	OXY	280	\$66.80	\$18,703	-			16:36	\$67.16	\$102	0.55%	Other Favored
1430	2/14/2017	10:20	PFE	700	\$32.36	\$22,652	-			16:35	\$32.80	\$308	1.36%	Other Favored
1431	2/14/2017	14:39	DUK	275	\$77.80	\$21,395	-			16:23	\$78.12	\$88	0.41%	Other Favored
1432	2/14/2017	14:39	D	300	\$72.92	\$21,876	-			16:25	\$73.12	\$60	0.27%	Other Favored
1433	2/16/2017	10:33	AA	5,000	\$37.02	\$185,100	5,000	10:42	\$37.18	10:44	\$37.18	\$800	0.43%	Butters
1434	2/16/2017	10:53	AA	2,500	\$36.89	\$92,225	2,500	11:28	\$37.00	11:30	\$37.03	\$275	0.30%	Butters
1435	2/16/2017	14:16	AA	2,800	\$36.68	\$102,704	-			16:07	\$36.46	(\$616)	-0.60%	Disfavored
1436	2/17/2017	9:34	MDLZ	315	\$41.60	\$13,104	-			16:49	\$42.50	\$284	2.16%	Other Favored
1437	2/17/2017	9:34	MDLZ	665	\$41.60	\$27,664	-			16:49	\$42.50	\$598	2.16%	Butters
1438	2/17/2017	10:23	T	785	\$40.94	\$32,138	-			16:49	\$41.46	\$408	1.27%	Other Favored

Appendix 1: List of Allocations

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1439	2/17/2017	10:23	T	200	\$40.94	\$8,188	-			16:49	\$41.46	\$104	1.27%	Disfavored
1440	2/17/2017	10:33	GE	900	\$30.31	\$27,279	-			16:37	\$30.35	\$36	0.13%	Other Favored
1441	2/17/2017	10:46	OXY	300	\$65.70	\$19,710	-			16:48	\$66.27	\$171	0.87%	Other Favored
1442	2/17/2017	12:35	AA	2,900	\$36.13	\$104,777	2,900	15:25	\$36.27	15:41	\$36.21	\$406	0.39%	Butters
1443	2/17/2017	14:58	RDSB	300	\$55.30	\$16,590	-			16:51	\$55.32	\$6	0.04%	Other Favored
1444	2/17/2017	15:50	ED	275	\$73.44	\$20,196	-			16:25	\$73.50	\$17	0.08%	Other Favored
1445	2/21/2017	11:06	XOM	795	\$81.69	\$64,944	-			16:40	\$81.88	\$151	0.23%	Other Favored
1446	2/21/2017	15:09	FCX	5,900	\$14.05	\$82,895	5,900	15:25	\$14.12	15:33	\$14.12	\$413	0.50%	Butters
1447	2/23/2017	11:16	AA	2,500	\$35.27	\$88,175	-			16:20	\$34.27	(\$2,500)	-2.84%	Disfavored
1448	2/23/2017	13:16	GE	1,400	\$29.93	\$41,902	-			16:29	\$30.01	\$112	0.27%	Other Favored
1449	2/24/2017	9:53	AKS	8,800	\$7.87	\$69,256	8,800	10:15	\$7.96	10:17	\$7.97	\$792	1.14%	Butters
1450	2/24/2017	13:30	PFE	1,175	\$34.03	\$39,985	-			16:30	\$34.26	\$270	0.68%	Other Favored
1451	2/27/2017	15:03	HBI	700	\$20.70	\$14,490	-			15:07	\$20.73	\$21	0.14%	Butters
1452	2/28/2017	10:04	VZ	655	\$49.62	\$32,501	-			16:36	\$49.51	(\$72)	-0.22%	Disfavored
1453	2/28/2017	11:38	VZ	490	\$49.54	\$24,275	-			16:22	\$49.63	\$43	0.18%	Other Favored
1454	2/28/2017	11:46	GE	530	\$29.81	\$15,799	-			16:34	\$29.84	\$16	0.10%	Other Favored
1455	3/1/2017	9:32	D	200	\$75.76	\$15,152	-			16:19	\$76.28	\$104	0.69%	Disfavored
1456	3/1/2017	9:32	D	180	\$75.76	\$13,637	-			16:19	\$76.28	\$94	0.69%	Other Favored
1457	3/1/2017	9:57	TWTR	5,900	\$15.67	\$92,453	5,900	13:24	\$15.76	13:25	\$15.75	\$531	0.57%	Butters
1458	3/1/2017	12:20	MAT	1,375	\$25.58	\$35,175	-			16:24	\$25.55	(\$44)	-0.12%	Disfavored
1459	3/1/2017	14:05	TWTR	6,100	\$15.67	\$95,587	6,100	15:43	\$15.74	15:46	\$15.74	\$427	0.45%	Butters
1460	3/2/2017	14:54	AKS	7,000	\$8.35	\$58,450	-			16:03	\$8.28	(\$490)	-0.84%	Disfavored
1461	3/3/2017	10:10	WEC	600	\$59.22	\$35,532	-			16:23	\$59.29	\$42	0.12%	Other Favored
1462	3/3/2017	10:24	AMD	5,500	\$13.08	\$71,940	5,500	11:22	\$13.23	11:24	\$13.24	\$825	1.15%	Butters
1463	3/3/2017	12:07	AKS	7,900	\$8.25	\$65,175	7,900	14:25	\$8.36	14:30	\$8.37	\$869	1.33%	Butters
1464	3/3/2017	12:19	OXY	175	\$64.86	\$11,351	-			16:16	\$64.85	(\$2)	-0.02%	Other Favored
1465	3/3/2017	12:19	OXY	325	\$64.86	\$21,080	-			16:16	\$64.85	(\$3)	-0.02%	Disfavored
1466	3/3/2017	12:50	AMD	5,900	\$13.00	\$76,700	-			16:24	\$13.02	\$118	0.15%	Butters
1467	3/3/2017	15:10	COP	400	\$47.68	\$19,072	-			16:14	\$47.82	\$56	0.29%	Other Favored
1468	3/6/2017	14:12	CALM	675	\$37.45	\$25,279	-			16:05	\$37.80	\$236	0.93%	Other Favored
1469	3/7/2017	9:54	AKS	8,000	\$8.01	\$64,080	-			16:24	\$7.77	(\$1,920)	-3.00%	Disfavored
1470	3/7/2017	11:05	XOM	400	\$82.23	\$32,892	-			16:32	\$82.50	\$108	0.33%	Other Favored
1471	3/7/2017	15:38	VZ	600	\$49.41	\$29,646	-			16:27	\$49.45	\$24	0.08%	Other Favored
1472	3/8/2017	14:19	AKS	7,000	\$7.77	\$54,384	7,000	15:28	\$7.81	15:30	\$7.82	\$293	0.54%	Butters
1473	3/8/2017	14:29	AEP	450	\$65.09	\$29,291	-			16:33	\$65.15	\$27	0.09%	Other Favored
1474	3/9/2017	10:27	GM	200	\$37.10	\$7,420	-			16:40	\$36.83	(\$54)	-0.73%	Disfavored
1475	3/9/2017	10:27	GM	400	\$37.10	\$14,840	-			16:40	\$36.83	(\$108)	-0.73%	Other Favored
1476	3/9/2017	10:39	AAL	700	\$44.06	\$30,842	-			16:41	\$43.33	(\$511)	-1.66%	Disfavored
1477	3/9/2017	13:50	AKS	7,100	\$7.75	\$55,025	7,100	15:34	\$7.79	15:42	\$7.78	\$284	0.52%	Butters
1478	3/9/2017	14:02	GE	400	\$29.66	\$11,864	-			16:38	\$29.70	\$16	0.13%	Other Favored
1479	3/10/2017	10:10	AKS	7,200	\$7.77	\$55,944	-			16:31	\$7.68	(\$648)	-1.16%	Disfavored
1480	3/10/2017	12:57	F	900	\$12.47	\$11,223	-			16:48	\$12.52	\$45	0.40%	Other Favored
1481	3/10/2017	15:06	XRX	7,800	\$7.34	\$57,252	-			16:30	\$7.37	\$234	0.41%	Other Favored
1482	3/13/2017	13:48	AA	3,300	\$34.58	\$114,114	3,300	14:20	\$34.81	14:29	\$34.89	\$759	0.67%	Butters
1483	3/13/2017	14:06	BP	880	\$34.01	\$29,929	-			16:09	\$34.07	\$53	0.18%	Other Favored
1484	3/14/2017	10:29	AA	3,600	\$33.79	\$121,644	3,600	10:49	\$33.97	10:51	\$34.04	\$648	0.53%	Butters
1485	3/14/2017	14:49	AA	3,600	\$33.96	\$122,256	3,600	15:49	\$34.25	16:01	\$34.19	\$1,044	0.85%	Butters
1486	3/15/2017	10:44	INTC	800	\$34.79	\$27,832	-			16:24	\$35.00	\$168	0.60%	Other Favored
1487	3/16/2017	10:58	AOBC	1,300	\$19.37	\$25,181	-			16:26	\$19.54	\$221	0.88%	Other Favored
1488	3/16/2017	10:58	AOBC	620	\$19.37	\$12,009	-			16:26	\$19.54	\$105	0.88%	Disfavored
1489	3/16/2017	10:58	AOBC	2,180	\$19.37	\$42,227	-			16:26	\$19.54	\$371	0.88%	Butters
1490	3/16/2017	13:12	OXY	480	\$63.92	\$30,682	-			16:38	\$63.82	(\$48)	-0.16%	Disfavored
1491	3/16/2017	13:24	ED	200	\$76.67	\$15,334	-			16:30	\$76.10	(\$114)	-0.74%	Disfavored
1492	3/16/2017	13:26	WEC	275	\$59.68	\$16,412	-			16:37	\$59.71	\$8	0.05%	Other Favored
1493	3/16/2017	14:56	PFE	300	\$34.26	\$10,278	-			16:36	\$34.47	\$63	0.61%	Disfavored
1494	3/16/2017	14:56	PFE	500	\$34.26	\$17,130	-			16:36	\$34.47	\$105	0.61%	Other Favored
1495	3/16/2017	15:53	ED	200	\$76.31	\$15,262	-			16:28	\$76.10	(\$42)	-0.28%	Other Favored
1496	3/17/2017	11:24	F	2,000	\$12.53	\$25,060	-			16:31	\$12.49	(\$80)	-0.32%	Disfavored
1497	3/20/2017	10:35	DUK	480	\$81.22	\$38,986	-			16:31	\$81.18	(\$19)	-0.05%	Other Favored
1498	3/20/2017	11:21	F	900	\$12.35	\$11,115	-			16:31	\$12.28	(\$63)	-0.57%	Other Favored
1499	3/20/2017	11:21	F	1,950	\$12.35	\$24,083	-			16:31	\$12.28	(\$137)	-0.57%	Disfavored
1500	3/20/2017	11:21	RDSB	600	\$55.62	\$33,372	-			16:31	\$55.68	\$36	0.11%	Other Favored
1501	3/20/2017	13:23	MAT	600	\$25.36	\$15,216	-			16:31	\$25.32	(\$24)	-0.16%	Other Favored
1502	3/20/2017	13:23	MAT	380	\$25.36	\$9,637	-			16:31	\$25.32	(\$15)	-0.16%	Disfavored
1503	3/21/2017	10:42	F	3,800	\$12.01	\$45,638	-			16:05	\$11.75	(\$988)	-2.16%	Disfavored
1504	3/22/2017	10:03	VZ	790	\$49.79	\$39,334	-			16:26	\$49.72	(\$55)	-0.14%	Disfavored
1505	3/22/2017	10:06	RDSB	600	\$55.39	\$33,234	-			16:17	\$55.85	\$276	0.83%	Other Favored
1506	3/22/2017	10:10	T	710	\$41.65	\$29,572	-			16:25	\$41.65	\$0	0.00%	Other Favored
1507	3/23/2017	13:04	GT	895	\$36.08	\$32,292	-			16:40	\$35.96	(\$107)	-0.33%	Disfavored
1508	3/23/2017	13:09	COP	675	\$44.48	\$30,024	-			16:30	\$44.37	(\$74)	-0.25%	Other Favored
1509	3/23/2017	13:09	PFE	780	\$34.40	\$26,832	-			16:32	\$34.21	(\$148)	-0.55%	Disfavored
1510	3/23/2017	13:17	GILD	500	\$67.41	\$33,705	-			16:39	\$67.49	\$40	0.12%	Other Favored

1511	3/23/2017	15:31	RDSB	500	\$55.65	\$27,825	-	16:21	\$55.70	\$22	0.08%	Butters
1512	3/24/2017	10:21	PFE	1,020	\$34.08	\$34,757	-	16:43	\$34.14	\$66	0.19%	Other Favored
1513	3/24/2017	10:21	PFE	545	\$34.08	\$18,571	-	16:43	\$34.14	\$35	0.19%	Disfavored
1514	3/24/2017	10:26	RDSB	600	\$55.26	\$33,156	-	16:32	\$55.27	\$6	0.02%	Other Favored
1515	3/24/2017	12:11	BP	885	\$33.77	\$29,886	-	16:18	\$33.78	\$9	0.03%	Other Favored
1516	3/24/2017	14:08	KMB	550	\$132.30	\$72,765	-	16:26	\$132.45	\$82	0.11%	Other Favored
1517	3/27/2017	13:06	VZ	585	\$49.09	\$28,718	-	16:31	\$49.10	\$6	0.02%	Other Favored
1518	3/27/2017	13:37	IP	690	\$49.82	\$34,376	-	16:44	\$50.28	\$317	0.92%	Other Favored
1519	3/27/2017	13:38	CVX	385	\$106.36	\$40,949	-	16:40	\$106.28	(\$31)	-0.08%	Disfavored
1520	3/28/2017	12:58	GSK	875	\$42.44	\$37,133	-	16:13	\$42.32	(\$103)	-0.28%	Other Favored
1521	3/28/2017	13:59	PEG	500	\$44.33	\$22,165	-	15:57	\$44.52	\$95	0.43%	Other Favored
1522	3/28/2017	15:09	GM	1,050	\$35.64	\$37,418	-	16:18	\$35.67	\$35	0.09%	Disfavored
1523	3/28/2017	15:09	GM	575	\$35.64	\$20,491	-	16:18	\$35.67	\$19	0.09%	Other Favored
1524	3/29/2017	10:36	AMGN	350	\$163.96	\$57,386	-	16:05	\$163.05	(\$318)	-0.56%	Disfavored
1525	3/29/2017	15:53	PEG	500	\$44.11	\$22,055	-	16:09	\$44.15	\$20	0.09%	Other Favored
1526	3/30/2017	11:23	AGN	125	\$239.71	\$29,964	-	16:06	\$239.80	\$11	0.04%	Disfavored
1527	3/30/2017	11:23	AGN	175	\$239.71	\$41,949	-	16:06	\$239.80	\$16	0.04%	Butters
1528	3/30/2017	13:36	GM	875	\$35.45	\$31,019	-	16:11	\$35.46	\$9	0.03%	Other Favored
1529	3/31/2017	12:45	OXY	500	\$63.26	\$31,630	-	16:06	\$63.36	\$50	0.16%	Disfavored
1530	3/31/2017	13:50	F	1,800	\$11.61	\$20,898	-	16:06	\$11.63	\$36	0.17%	Disfavored
1531	4/5/2017	9:46	GM	1,000	\$34.41	\$34,410	-	16:08	\$33.99	(\$420)	-1.22%	Disfavored
1532	4/5/2017	10:57	T	685	\$41.58	\$28,482	-	16:10	\$41.51	(\$48)	-0.17%	Other Favored
1533	4/5/2017	11:21	RDSB	600	\$55.96	\$33,576	-	16:36	\$55.64	(\$192)	-0.57%	Disfavored
1534	4/5/2017	11:22	RYN	1,200	\$28.38	\$34,056	-	16:14	\$28.34	(\$48)	-0.14%	Butters
1535	4/5/2017	11:22	RYN	800	\$28.38	\$22,704	-	16:14	\$28.34	(\$32)	-0.14%	Other Favored
1536	4/5/2017	15:20	COP	585	\$49.28	\$28,829	-	16:07	\$49.12	(\$94)	-0.32%	Disfavored
1537	4/5/2017	15:33	VZ	500	\$49.12	\$24,560	-	16:11	\$49.05	(\$35)	-0.14%	Disfavored
1538	4/6/2017	10:40	T	985	\$40.72	\$40,109	-	16:44	\$40.63	(\$89)	-0.22%	Disfavored
1539	4/6/2017	10:44	ED	680	\$78.02	\$53,054	-	16:39	\$78.15	\$88	0.17%	Other Favored
1540	4/6/2017	10:47	GSK	785	\$41.41	\$32,507	-	16:43	\$41.42	\$8	0.02%	Other Favored
1541	4/6/2017	11:39	XRX	850	\$7.10	\$6,035	-	16:44	\$7.13	\$25	0.42%	Other Favored
1542	4/10/2017	10:39	GSK	675	\$41.38	\$27,932	-	16:41	\$41.30	(\$54)	-0.19%	Other Favored
1543	4/10/2017	11:33	IP	300	\$50.52	\$15,156	-	16:43	\$50.45	(\$21)	-0.14%	Other Favored
1544	4/10/2017	11:33	IP	395	\$50.52	\$19,955	-	16:43	\$50.45	(\$28)	-0.14%	Disfavored

Account	Account Type	Account Name	First	Last
*****2536	Other Favored	ALLISON L MCINTOSH	ALLISON	MCINTOSH
*****2534	Other Favored	ALLISON L MCINTOSH BENE IRA OF BARBARA F LEAF TD AMERITRADE ...	ALLISON	MCINTOSH
*****8613	Favored	AMERICAN ENDOWMENT FOUNDATION FBO ROBERT & DIANNE BUTTERS AT...	JESSE	JUGUILON
*****2533	Other Favored	ANDREW FINGERHUT ROLLOVER IRA TD AMERITRADE CLEARING, CUSTOD...	ANDREW	FINGERHUT
*****7113	Other Favored	ANDREW FINGERHUT SEP IRA TD AMERITRADE CLEARING, CUSTODIAN	ANDREW	FINGERHUT
*****2577	Other Favored	ANDREW L HATCH	ANDREW	HATCH
*****2660	Other Favored	ANNE S RAU FAMILY TR U-W ANNE S RAU UA APR 14, 1978 JOHN H R...	JOHN	RAU
*****7101	Disfavored	ARTICLE FOURTH TRUST U/W/O MALVIN ROESCH UA JAN 05, 2011 GRE...	GRETA	ROESCH
*****2662	Other Favored	ARTICLE IV TST U/W JUDITH R GRIFFIN UA 09/10/1974 JOHN H RAU...	JOHN	RAU
*****2624	No Allocations	AUSTIN RF LANGSDORF	AUSTIN	LANGSDORF
*****2723	Other Favored	BARBARA SHERMAN ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODI...	BARBARA	SHERMAN
*****2645	Other Favored	BARBARA ZWIKL TR UNDER THE ROBERT K & ETHEL GOODLIFEE FAM TR...	ROBERT	QUICK
*****2650	Other Favored	BEATRICE RANGALA ROLLOVER IRA TD AMERITRADE CLEARING, CUSTOD...	BEATRICE	RANGALA
*****0688	No Allocations	BENJAMIN J FOLIT-WEINBERG	BENJAMIN	FOLIT-WEINBERG
*****2674	Other Favored	BEVERLY REILLY	BEVERLY	REILLY
*****2676	Other Favored	BEVERLY REILLY IRA TD AMERITRADE CLEARING, CUSTODIAN	BEVERLY	REILLY
*****2678	Other Favored	BEVERLY REILLY ROTH IRA TD AMERITRADE CLEARING, CUSTODIAN	BEVERLY	REILLY
*****2500	Other Favored	BONNIE CRAMER	BONNIE	CRAMER
*****2502	Other Favored	BONNIE CRAMER	BONNIE	CRAMER
*****2504	Other Favored	BONNIE CRAMER ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODIAN	BONNIE	CRAMER
*****2506	Other Favored	BONNIE CRAMER ROTH IRA TD AMERITRADE CLEARING, CUSTODIAN	BONNIE	CRAMER
*****2509	Other Favored	BRADLEY P CRAMER	BRADLEY	CRAMER
*****2510	Other Favored	BRADLEY P CRAMER	BRADLEY	CRAMER
*****2514	Other Favored	BRADLEY P CRAMER & BONNIE CRAMER JT TEN	BRADLEY	CRAMER
*****2512	Other Favored	BRADLEY P CRAMER TOD	BRADLEY	CRAMER
*****2724	Other Favored	BRIAN W SHIMANSKY SEP IRA TD AMERITRADE CLEARING, CUSTODIAN	BRIAN	SHIMANSKY
*****5251	No Allocations	BRIAN ZUCKER	BRIAN	ZUCKER
*****2775	No Allocations	BRYAN S TURNER IRA TD AMERITRADE CLEARING, CUSTODIAN	BRYAN	TURNER
*****2696	Other Favored	CARLOS SANCHEZ & IMMACOLATA GRACE SANCHEZ JT TEN	CARLOS	SANCHEZ
*****2528	Other Favored	CAROL A EGAN	CAROL	EGAN
*****2530	Other Favored	CAROL A EGAN ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODIAN	CAROL	EGAN
*****2589	No Allocations	CATHERINE V HERRIDGE SEP IRA TD AMERITRADE CLEARING, CUSTODI...	CATHERINE	HERRIDGE
*****6938	No Allocations	CHARLES M HUG	CHARLES	HUG
*****2761	Other Favored	CLARA GETTNER TRUST UA SEP 28, 1964 HELEN B STEIN TR	HELEN	STEIN
*****2822	Other Favored	CLAUDIA J ZIMMER & DAVID E ZIMMER JT TEN	CLAUDIA	ZIMMER
*****2520	Other Favored	CRAMERS CARPET INC ATTN: BRADLEY P CRAMER	BRADLEY	CRAMER
*****2809	Other Favored	DEAN E WOOLDRIDGE, JR TR FBO LISA WOOLDRIDGE UA JUN 01, 2000...	JIM	WOOLDRIDGE
*****2590	Other Favored	DEBORAH INGERSOLL	DEBORAH	INGERSOLL
*****2791	Other Favored	DIANA S WIDMAN & STUART M WIDMAN JT TEN	DIANA	WIDMAN
*****2793	Other Favored	DIANA S WIDMAN DECLARATION OF UA JUN 01, 2005 DIANA S WIDMAN...	DIANA	WIDMAN
*****2787	Other Favored	DIANA S WIDMAN IRA TD AMERITRADE CLEARING, CUSTODIAN UNIT 11...	DIANA	WIDMAN
*****6934	Other Favored	DIANE ROCCA	DIANE	ROCCA
*****2734	Other Favored	DIANE ROCCA IRA TD AMERITRADE CLEARING, CUSTODIAN	DIANE	ROCCA
*****2738	Other Favored	DIANE ROCCA SEP IRA TD AMERITRADE CLEARING, CUSTODIAN	DIANE	ROCCA
*****2491	Favored	DIANNE BUTTERS ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODIA...	DIANNE	BUTTERS
*****2765	No Allocations	DONALD H STIRES & BLANCHE B STIRES JT TEN	DONALD	STIRES
*****2625	Other Favored	ELLEN MATTHEWS	ELLEN	MATTHEWS
*****2702	Other Favored	ERIC JASON SCHWARTZ IRA TD AMERITRADE CLEARING, CUSTODIAN	ERIC	SCHWARTZ
*****6931	Other Favored	ETHAN LANGSDORF-WILLOUGHBY	ETHAN	LANGSDORF-WILLOUGHBY
*****6932	Other Favored	ETHAN LANGSDORF-WILLOUGHBY ROTH IRA TD AMERITRADE CLEARING, ...	ETHAN	LANGSDORF-WILLOUGHBY
*****2486	Other Favored	EVE BETH BOLKIN ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODI...	EVE	BOLKIN
*****2785	Other Favored	FBO DIANA S WIDMAN DIANA WIDMAN DESIGN LLC 401K TD AMERITRAD...	DIANA	WIDMAN
*****8639	No Allocations	FBO LOUIS V CIVELLO JR NJ DEALERS AUTO MALL INC INDV 401K TD...	LOUIS	CIVELLO
*****2688	Other Favored	FBO MARK RICH EXC SEARCH LLC 401K TD AMERITRADE CLEARING, CU...	MARK	RICH
*****2795	Other Favored	FBO STUART M WIDMAN WIDMAN LAW OFFICES LLC INDV 401K TD AMER...	STUART	WIDMAN
*****2551	Other Favored	FRANCINE SADLON TR FBO DIANE SADLON UA JUL 09, 2014 LAWRENCE...	LAWRENCE	FRANKEL
*****3658	Disfavored	GALERIE GRE-MEL LLP ATTN: GRETA ROESCH	GRETA	ROESCH
*****0696	No Allocations	GERARD BARONE & SUSAN VOLPE-BARONE JT TEN	GERARD	BARONE
*****0701	No Allocations	GERARD BARONE BENE IRA OF AMEDEO J BARONE TD AMERITRADE CLEA...	GERARD	BARONE
*****0698	No Allocations	GERARD BARONE IRA TD AMERITRADE CLEARING, CUSTODIAN	GERARD	BARONE
*****7119	No Allocations	GIRDA YOUNG TOD	GIRDA	YOUNG

*****3654	Disfavored	GRETA ROESCH	GRETA	ROESCH
*****2544	Other Favored	HAMPTON HOUSE INC UA OCT 19, 1973 RONALD E FISCH OR JOAN H F...	RONALD	FISCH
*****2759	Other Favored	HELEN B STEIN CHARITABLE REMAINDER TR UA APR 10, 1998 HELEN ...	HELEN	STEIN
*****2753	Other Favored	HELEN B STEIN ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODIAN	HELEN	STEIN
*****2764	Other Favored	HELEN B STEIN TRUST UA APR 10, 1998 HELEN B STEIN TR	HELEN	STEIN
*****2684	Other Favored	HERMAN J RICH & MARGARET RICH TEN COM	HERMAN	RICH
*****2682	Other Favored	HERMAN J RICH ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODIAN	HERMAN	RICH
*****2582	Other Favored	HOLLY HATCH	HOLLY	HATCH
*****2619	Other Favored	ISABEL LANGSDORF	ISABEL	LANGSDORF
*****2621	Other Favored	ISABEL LANGSDORF ROLLOVER IRA TD AMERITRADE CLEARING, CUSTOD...	ISABEL	LANGSDORF
*****2811	Other Favored	JAMES A WOOLDRIDGE REVOCABLE TRUST UA FEB 10, 2017 JIM OR LI...	JIM	WOOLDRIDGE
*****2476	Other Favored	JAMES ARAGONA MD PA PSP UA MAY 15, 1990 JAMES OR ANN ARAGONA...	JAMES	ARAGONA
*****7091	Disfavored	JANE AND TOM TANG FOUNDATION FOR EDUCATION, INC. ATTN: JANE ...	JANE	TANG
*****2781	Other Favored	JEFFREY S WEISS	JEFFREY	WEISS
*****2803	Other Favored	JIM WOOLDRIDGE ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODIA...	JIM	WOOLDRIDGE
*****2538	Other Favored	JOAN H FISCH BENE IRA OF BARBARA F LEAF TD AMERITRADE CLEARI...	JOAN	FISCH
*****0666	Other Favored	JOAN H FISCH ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODIAN	JOAN	FISCH
*****2657	Other Favored	JOHN H RAU	JOHN	RAU
*****2658	Other Favored	JOHN H RAU IRA TD AMERITRADE CLEARING, CUSTODIAN	JOHN	RAU
*****2681	Other Favored	JOHN H REISER IRA TD AMERITRADE CLEARING, CUSTODIAN	JOHN	REISER
*****2639	Other Favored	JOHN M OCONNOR ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODIA...	JOHN	OCONNOR
*****2817	Other Favored	JONATHAN WOOLDRIDGE TRUST U/W JACK A MODNE UA MAY 22, 2009 L...	LINDA	WOOLDRIDGE
*****2744	Other Favored	JOSEPH SPERANZA SEP IRA TD AMERITRADE CLEARING, CUSTODIAN	JOSEPH	SPERANZA
*****2742	Other Favored	JOSEPH SPERANZA TOD	JOSEPH	SPERANZA
*****2613	Other Favored	JULIE LOUISE LANGSDORF	JULIE	LANGSDORF
*****2611	Other Favored	JULIE LOUISE LANGSDORF BENE IRA OF ROGER LANGSDORF TD AMERIT...	JULIE	LANGSDORF
*****2616	Other Favored	JULIE LOUISE LANGSDORF IRA TD AMERITRADE CLEARING, CUSTODIAN	JULIE	LANGSDORF
*****2617	Other Favored	JULIE LOUISE LANGSDORF ROTH IRA TD AMERITRADE CLEARING, CUST...	JULIE	LANGSDORF
*****2640	Other Favored	JULIE O'CONNOR ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODIA...	JULIE	O'CONNOR
*****2632	Other Favored	KAREN L MIZERAK IRA TD AMERITRADE CLEARING, CUSTODIAN	KAREN	MIZERAK
*****2629	Other Favored	KAREN L MIZERAK TOD	KAREN	MIZERAK
*****6796	Other Favored	KARIN H CHAN	KARIN	CHAN
*****7121	No Allocations	KARLENE G SMALL TOD	KARLENE	SMALL
*****2585	Other Favored	KELSEY L HATCH	KELSEY	HATCH
*****2522	Other Favored	KENNETH A DISESSA ROLLOVER IRA TD AMERITRADE CLEARING, CUSTO...	KENNETH	DISESSA
*****2525	Other Favored	KENNETH A DISESSA ROTH IRA TD AMERITRADE CLEARING, CUSTODIAN	KENNETH	DISESSA
*****0685	No Allocations	KENNETH ROBERT WEINBERG TRUST UA MAR 19, 1996 KENNETH WEINBE...	KENNETH	WEINBERG
*****2608	Other Favored	KENNETH W LANGSDORF REVOCABLE TRUST UA DEC 01, 1990 STEPHEN ...	STEPHEN	LANGSDORF
*****2605	Other Favored	KENNETH W LANGSDORF TRUST U/W EDGAR LIEBERMAN UA JAN 23, 199...	STEPHEN	LANGSDORF
*****0677	No Allocations	KENNETH WEINBERG BENE IRA OF RENEE WEINBERG TD AMERITRADE CL...	KENNETH	WEINBERG
*****5246	No Allocations	KRISTINA GAGLIARDI WILSON IRA TD AMERITRADE CLEARING, CUSTOD...	KRISTINA	GAGLIARDI WILSON
*****2814	Other Favored	LINDA M WOOLDRIDGE REVOCABLE TRUST UA FEB 10, 2017 LINDA M W...	LINDA	WOOLDRIDGE
*****8636	Other Favored	LISA WEISZ EXEMPT FINAC TST UA 12/27/15 BENE OF MICHAEL BOZZ...	ANDREW	FINGERHUT
*****8637	Other Favored	LISA WEISZ EXEMPT FINANCIAL TRUST UA DEC 27, 2015 ANDREW FIN...	ANDREW	FINGERHUT
*****2815	Other Favored	LISA WOOLDRIDGE TRUST U/W JACK A MODNE UA MAY 22, 2009 LINDA...	LINDA	WOOLDRIDGE
*****2666	Other Favored	LIVING TRUST FBO J RAU UA JUN 07, 1951 JOHN H RAU OR MARILYN...	JOHN	RAU
*****8629	No Allocations	LOUIS V CIVELLO JR	LOUIS	CIVELLO
*****2635	Other Favored	LOUISE K NOLL	LOUISE	NOLL
*****6944	No Allocations	MARGARET A SCHILLIZZI & STEVEN M SCHILLIZZI JT TEN	MARGARET	SCHILLIZZI
*****2686	Other Favored	MARGARET RICH ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODIAN	MARGARET	RICH
*****2772	Other Favored	MARGARET SZOMBATH	MARGARET	SZOMBATH
*****2673	No Allocations	MARILYN E WEILL IRA TD AMERITRADE CLEARING, CUSTODIAN	MARILYN	WEILL
*****8617	No Allocations	MARILYNN JACOBS SEP IRA TD AMERITRADE CLEARING, CUSTODIAN	MARILYNN	JACOBS
*****2692	Other Favored	MARK RICH ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODIAN	MARK	RICH
*****2496	Other Favored	MARVIN E CLAWSON SEP IRA TD AMERITRADE CLEARING, CUSTODIAN	MARVIN	CLAWSON
*****2558	Other Favored	MARY E GOLDEN IRA TD AMERITRADE CLEARING, CUSTODIAN	MARY	GOLDEN
*****2555	Other Favored	MARY E GOLDEN TOD	MARY	GOLDEN
*****2498	Other Favored	MARY RENE CLAWSON SEP IRA TD AMERITRADE CLEARING, CUSTODIAN	MARY	CLAWSON
*****2571	Other Favored	MATHEW E GRUBEL	MATHEW	GRUBEL
*****2569	Other Favored	MATHEW E GRUBEL BENE IRA OF IRIS GRUBEL TD AMERITRADE CLEARI...	MATHEW	GRUBEL
*****0702	No Allocations	MICHAEL P WEISZ & LISA T WEISZ JT TEN	MICHAEL	WEISZ
*****7104	Other Favored	NAOMI R GOLDMAN	NAOMI	GOLDMAN

*****7107	Other Favored	NAOMI R GOLDMAN AS CUST. FOR AMANDA E GOLDMAN UTMA MA	AMANDA	GOLDMAN
*****7109	Other Favored	NAOMI R GOLDMAN AS CUST. FOR JULIA G GOLDMAN UTMA MA	JULIA	GOLDMAN
*****7105	Other Favored	NAOMI R GOLDMAN IRA TD AMERITRADE CLEARING, CUSTODIAN	NAOMI	GOLDMAN
*****2609	No Allocations	NATASHA F LANGSDORF	NATASHA	LANGSDORF
*****0674	No Allocations	NEIL A WEINBERG BENE IRA OF RENEE WEINBERG TD AMERITRADE CLE...	NEIL	WEINBERG
*****0682	No Allocations	NEIL ALAN WEINBERG TRUST UA MAR 19, 1996 NEIL A WEINBERG TR	NEIL	WEINBERG
*****2546	Other Favored	NORA A SHELLHASE EXEMPT MARITAL TR PART B U/W NORA FORD SHEL...	LAWRENCE	FRANKEL
*****2548	Other Favored	NORA A SHELLHASE EXEMPTION MARITAL TRUST PART A UA JAN 02, 2...	LAWRENCE	FRANKEL
*****2472	Other Favored	OLIVER ACHESON ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODIA...	OLIVER	ACHESON
*****2777	No Allocations	PATRICIA VALDES ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODI...	PATRICIA	VALDES
*****2780	Other Favored	RENEE WEINBERG REV TR UA MAR 19, 1996 NEIL A & KENNETH WEINB...	RENEE	WEINBERG
*****2670	Other Favored	RESIDUARY TRUST UA MAY 01, 1995 JOHN H RAU OR MARGOT LEE TRS	JOHN	RAU
*****2668	Other Favored	RESIDUARY TST U/W JUDITH R GRIFFIN UA 06/19/1977 JOHN H RAU ...	JOHN	RAU
*****2633	Other Favored	RICHARD J MURRAY SEP IRA TD AMERITRADE CLEARING, CUSTODIAN	RICHARD	MURRAY
*****2591	Other Favored	RICHARD STUART KAPLAN SEP IRA TD AMERITRADE CLEARING, CUSTOD...	RICHARD	KAPLAN
*****2492	Favored	ROBERT BUTTERS & DIANNE BUTTERS JT TEN	ROBERT	BUTTERS
*****2746	Other Favored	ROBERT M STEIN JR	ROBERT	STEIN
*****2749	Other Favored	ROBERT M STEIN JR SEP IRA TD AMERITRADE CLEARING, CUSTODIAN	ROBERT	STEIN
*****2757	Other Favored	ROBERT M STEIN SR TRUST FBO H STEIN UA SEP 16, 1960 HELEN B ...	HELEN	STEIN
*****7096	Other Favored	ROBIN B LANGSDORF	ROBIN	LANGSDORF
*****7099	Other Favored	ROBIN B LANGSDORF BENE IRA OF JOHN J LANGSDORF TD AMERITRADE...	ROBIN	LANGSDORF
*****2542	Other Favored	RONALD E FISCH & JOAN H FISCH JT TEN	RONALD	FISCH
*****2541	Other Favored	RONALD E FISCH BENE IRA OF BARBARA F LEAF TD AMERITRADE CLEA...	RONALD	FISCH
*****0662	Other Favored	RONALD E FISCH ROLLOVER IRA TD AMERITRADE CLEARING, CUSTODIA...	RONALD	FISCH
*****7117	No Allocations	ROSENTHAL BENEFICIARIES LLC ATTN LAURA RIESE, LISA ROSENTHAL...	LISA	ROSENTHAL
*****2694	Other Favored	SONIA L RUBENS ROTH IRA TD AMERITRADE CLEARING, CUSTODIAN	SONIA	RUBENS
*****2583	Other Favored	SOPHIE K HATCH	SOPHIE	HATCH
*****2603	Other Favored	STEPHEN LANGSDORF & JEANNE F LANGSDORF JT TEN	STEPHEN	LANGSDORF
*****2601	Other Favored	STEPHEN LANGSDORF AND JULIE LANGSDORF EX EST ROGER LANGSDORF	STEPHEN	LANGSDORF
*****2597	Other Favored	STEPHEN LANGSDORF BENE IRA OF ROGER LANGSDORF TD AMERITRADE ...	STEPHEN	LANGSDORF
*****2799	Other Favored	STUART M WIDMAN GIFT TR UA DEC 01, 1996 STUART M WIDMAN TR	STUART	WIDMAN
*****2798	Other Favored	STUART M WIDMAN IRA TD AMERITRADE CLEARING, CUSTODIAN	STUART	WIDMAN
*****1911	No Allocations	SUZANNE PARKER	SUZANNE	PARKER
*****5257	No Allocations	TAMAR J WEISS AS CUST. FOR MAYA RUBENS UTMA AZ	MAYA	RUBENS
*****2563	Other Favored	TED E GOLDSCHLAGER IRA TD AMERITRADE CLEARING, CUSTODIAN	TED	GOLDSCHLAGER
*****2561	Other Favored	TED E GOLDSCHLAGER TOD	TED	GOLDSCHLAGER
*****2526	No Allocations	TERESA A DISSA ROTH IRA TD AMERITRADE CLEARING, CUSTODIAN	TERESA	DISSA
*****7127	Other Favored	THE ISABEL A. LANGSDORF REVOCABLE TRUST UA SEP 12, 2017 STEP...	STEPHEN	LANGSDORF
*****7112	Disfavored	THE MALVIN & GRETA ROESCH FOUNDATION ATTN: GRETA ROESCH	GRETA	ROESCH
*****2699	Other Favored	TODD SARSFIELD SEP IRA TD AMERITRADE CLEARING, CUSTODIAN	TODD	SARSFIELD
*****2779	Other Favored	TRUST B U/W C RICHARD WEINBERG UA MAR 19, 1996 RENEE, NEIL A...	RENEE	WEINBERG
*****2637	Other Favored	TRUST U/W WILLIAM F NOLL JR UA 05 29 02 LOUISE K NOLL, WILLI...	LOUISE	NOLL

PROOF OF SERVICE

I am over the age of 18 years and not a party to this action. My business address is:

U.S. SECURITIES AND EXCHANGE COMMISSION,
444 S. Flower Street, Suite 900, Los Angeles, California 90071
Telephone No. (323) 965-3998; Facsimile No. (213) 443-1904.

On April 29, 2022, I caused to be served the document entitled **PLAINTIFF SECURITIES AND EXCHANGE COMMISSION'S RULE 26(a)(2) DESIGNATION OF EXPERT WITNESS** on all the parties to this action addressed as stated on the attached service list:

☐ **OFFICE MAIL:** By placing in sealed envelope(s), which I placed for collection and mailing today following ordinary business practices. I am readily familiar with this agency's practice for collection and processing of correspondence for mailing; such correspondence would be deposited with the U.S. Postal Service on the same day in the ordinary course of business.

☐ **PERSONAL DEPOSIT IN MAIL:** By placing in sealed envelope(s), which I personally deposited with the U.S. Postal Service. Each such envelope was deposited with the U.S. Postal Service at Los Angeles, California, with first class postage thereon fully prepaid.

☐ **EXPRESS U.S. MAIL:** Each such envelope was deposited in a facility regularly maintained at the U.S. Postal Service for receipt of Express Mail at Los Angeles, California, with Express Mail postage paid.

☐ **HAND DELIVERY:** I caused to be hand delivered each such envelope to the office of the addressee as stated on the attached service list.

☐ **UNITED PARCEL SERVICE:** By placing in sealed envelope(s) designated by United Parcel Service ("UPS") with delivery fees paid or provided for, which I deposited in a facility regularly maintained by UPS or delivered to a UPS courier, at Los Angeles, California.

☒ **ELECTRONIC MAIL:** By transmitting the document by electronic mail to the electronic mail address as stated on the attached service list.

☐ **E-FILING:** By causing the document to be electronically filed via the Court's CM/ECF system, which effects electronic service on counsel who are registered with the CM/ECF system.

☐ **FAX:** By transmitting the document by facsimile transmission. The transmission was reported as complete and without error.

I declare under penalty of perjury that the foregoing is true and correct.

Date: April 29, 2022

/s/ Agatha Darakjian

Agatha Darakjian

**UNITED STATES DISTRICT COURT
DISTRICT OF NEW JERSEY
2:20-cv-12523-KM-ESK
SERVICE LIST**

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